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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/03/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 27/03/2014	Any day expiry		10.63600	10.63600		10.67960	10.67960		13.59	5,318,000.00	500	0.00
\$ / R	On 31/03/2014	Any day expiry		10.60990	10.60990		10.68280	10.68280		11.64	0.00	0	0.00
\$ / R	On 31/03/2014	Any day expiry	10.70	Call	23.16080	0.02316	56.74830	0.05675	23.161	12.87	0.00	0	500.00
\$ / R	On 31/03/2014	Any day expiry	10.92	Call	2.73470	0.00273	9.58460	0.00958	2.735	15.59	0.00	0	1,500.00
\$ / R	On 31/03/2014	Any day expiry	11.00	Call	1.27790	0.00128	4.75220	0.00475	1.278	16.58	0.00	0	500.00
\$ / R	On 01/04/2014	Any day expiry		10.60660	10.60660		10.68450	10.68450		12.04	0.00	0	0.00
\$ / R	On 02/04/2014	Any day expiry		10.60830	10.60830		10.68620	10.68620		12.30	0.00	0	0.00
\$ / R	On 02/04/2014	Any day expiry	10.68	Call	40.15720	0.04016	83.22400	0.08322	40.157	12.91	0.00	0	10,000.00
\$ / R	On 02/04/2014	Any day expiry	10.72	Call	29.56680	0.02957	64.99630	0.06500	29.567	13.21	0.00	0	400.00
\$ / R	On 08/04/2014	Any day expiry		10.61810	10.61810		10.69630	10.69630		12.60	0.00	0	0.00
\$ / R	On 08/04/2014	Any day expiry	10.77	Call	47.86040	0.04786	77.20210	0.07720	47.860	13.85	0.00	0	3,000.00
\$ / R	On 08/04/2014	Any day expiry	11.05	Call	11.91160	0.01191	21.80200	0.02180	11.912	15.91	0.00	0	3,000.00
\$ / R	On 25/04/2014	Any day expiry		10.64600	10.64600		10.72500	10.72500		13.08	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.00290	0.00000	0.00280	0.00000	0.003	21.66	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	711.15870	0.71116	789.02820	0.78903	711.159	13.33	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	255.22680	0.25523	205.46110	0.20546	255.227	13.86	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	2.92640	0.00293	5.92580	0.00593	2.926	19.24	0.00	0	500.00
\$ / R	On 26/05/2014	Any day expiry		10.68770	10.68770		10.77770	10.77770		13.40	0.00	0	10,150.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 27/05/2014	Any day expiry		10.68900	10.68900	10.77940	10.77940		13.43	0.00	0	0.00
\$ / R		On 27/05/2014	Any day expiry	8.30	0.09440	0.00009	0.07900	0.00008	0.094	18.79	0.00	0	5,500.00
\$ / R		On 27/05/2014	Any day expiry	10.14	590.72060	0.59072	672.86740	0.67287	590.721	12.50	0.00	0	5,500.00
\$ / R		On 28/05/2014	Any day expiry		10.69030	10.69030	10.78120	10.78120		13.46	0.00	0	0.00
\$ / R		On 28/05/2014	Any day expiry	10.80	303.68740	0.30369	252.91120	0.25291	303.687	13.87	0.00	0	500.00
\$ / R		On 28/05/2014	Any day expiry	12.20	21.09730	0.02110	25.86450	0.02586	21.097	19.88	0.00	0	500.00
\$ / R		On 13/06/2014	Foreign Exchange Future		10.72190	10.72190	10.81000	10.81000		13.59	555,490,917.10	51,809	1,451,594.00
\$ / R		On 13/06/2014	Foreign Exchange Future	8.64	0.68070	0.00068	0.62480	0.00062	0.681	16.99	0.00	0	24,582.00
\$ / R		On 13/06/2014	Foreign Exchange Future	8.78	1.01690	0.00102	0.92980	0.00093	1.017	16.50	0.00	0	15,489.00
\$ / R		On 13/06/2014	Foreign Exchange Future	8.80	1.07670	0.00108	0.98450	0.00098	1.077	16.43	0.00	0	920.00
\$ / R		On 13/06/2014	Foreign Exchange Future	9.75	16.74370	0.01674	14.42850	0.01443	16.744	13.33	0.00	0	250.00
\$ / R		On 13/06/2014	Foreign Exchange Future	9.78	18.52620	0.01853	15.94130	0.01594	18.526	13.28	0.00	0	920.00
\$ / R		On 13/06/2014	Foreign Exchange Future	9.97	34.15130	0.03415	29.18480	0.02918	34.151	13.00	0.00	0	24,582.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.00	37.44230	0.03744	31.97290	0.03197	37.442	12.96	0.00	0	15,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.01	38.59680	0.03860	32.95180	0.03295	38.597	12.94	0.00	0	50.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.13	54.97600	0.05498	46.84630	0.04685	54.976	12.76	0.00	0	15,489.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.15	58.20080	0.05820	49.58570	0.04959	58.201	12.73	0.00	0	47,500.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.50	163.79780	0.16380	136.80060	0.13680	163.798	13.28	0.00	0	15,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.57	193.82240	0.19382	163.34780	0.16335	193.822	13.39	0.00	0	11,250.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.63	221.98040	0.22198	188.46930	0.18847	221.980	13.48	0.00	0	11,250.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.65	231.86150	0.23186	197.32930	0.19733	231.862	13.51	0.00	0	2,350.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.81	236.18700	0.23619	277.27670	0.27728	236.187	14.01	0.00	0	100.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.90	383.75410	0.38375	332.36460	0.33236	383.754	14.34	0.00	0	7,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.91	390.61560	0.39062	338.75710	0.33876	390.616	14.38	0.00	0	100.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.95	190.43030	0.19043	224.85190	0.22485	190.430	14.53	0.00	0	5,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.00	176.35160	0.17635	208.59230	0.20859	176.352	14.72	0.00	0	14,500.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.00	454.45160	0.45445	398.59230	0.39859	454.452	14.72	0.00	0	5,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.01	173.66640	0.17367	205.48320	0.20548	173.666	14.76	0.00	0	50.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.01	461.76640	0.46177	405.48320	0.40548	461.766	14.76	0.00	0	50.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.02	171.02330	0.17102	202.42270	0.20242	171.023	14.80	0.00	0	5,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.10	151.33280	0.15133	179.54260	0.17954	151.333	15.10	0.00	0	6,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.12	146.79240	0.14679	174.24860	0.17425	146.792	15.17	0.00	0	2,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.13	144.57660	0.14458	171.66150	0.17166	144.577	15.21	0.00	0	2,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.18	134.02180	0.13402	159.31890	0.15932	134.022	15.40	0.00	0	2,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.20	130.03340	0.13003	154.64730	0.15465	130.033	15.47	0.00	0	15,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.50	85.08420	0.08508	100.73110	0.10073	85.084	16.72	0.00	0	2,500.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.50	863.18420	0.86318	790.73110	0.79073	863.184	16.72	0.00	0	600.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.60	74.46840	0.07447	88.08690	0.08809	74.468	17.14	0.00	0	250.00
\$ / R		On 13/06/2014	Foreign Exchange Future	12.00	45.01410	0.04501	53.27290	0.05327	45.014	18.77	0.00	0	46,682.00
\$ / R		On 13/06/2014	Foreign Exchange Future	12.00	1,323.11410	1.32311	1,243.27290	1.24327	1,323.114	18.77	0.00	0	1,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	12.05	42.42320	0.04242	50.18560	0.05019	42.423	18.97	0.00	0	21,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	12.24	34.16970	0.03417	40.34160	0.04034	34.170	19.74	0.00	0	15,489.00
\$ / R		On 18/06/2014	Any day expiry		10.73230	10.73230	10.81900	10.81900		13.74	0.00	0	0.00
\$ / R		On 27/06/2014	Any day expiry		10.75100	10.75100	10.83520	10.83520		13.80	0.00	0	0.00
\$ / R		On 27/06/2014	Any day expiry	8.30	0.50690	0.00051	0.51540	0.00052	0.507	17.95	0.00	0	4,700.00
\$ / R		On 27/06/2014	Any day expiry	10.82	270.37270	0.27037	311.91130	0.31191	270.373	14.06	0.00	0	4,700.00
\$ / R		On 30/06/2014	Any day expiry		10.75720	10.75720	10.84060	10.84060		13.79	0.00	0	0.00
\$ / R		On 30/06/2014	Any day expiry	10.80	328.35460	0.32835	287.96060	0.28796	328.355	13.97	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 30/06/2014	Any day expiry	12.40	Call	44.27130	0.04427	50.62750	0.05063	44.271	20.05	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			10.80820	10.80820	10.89360	10.89360		14.20	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	1.44800	0.00145	1.50790	0.00151	1.448	17.55	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	351.32530	0.35133	396.85070	0.39685	351.325	14.27	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.81010	10.81010	10.89550	10.89550		14.22	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	352.14530	0.35215	313.74770	0.31375	352.145	14.22	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	548.95270	0.54895	496.46660	0.49647	548.953	15.19	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	96.06390	0.09606	108.26970	0.10827	96.064	18.54	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	62.23490	0.06223	69.84070	0.06984	62.235	20.34	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			10.85380	10.85380	10.94090	10.94090		14.49	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	157.49900	0.15750	140.05830	0.14006	157.499	13.40	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	130.81430	0.13081	145.82410	0.14582	130.814	18.29	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.86290	10.86290	10.95040	10.95040		14.48	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	371.33190	0.37133	332.68000	0.33268	371.332	14.37	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	79.62320	0.07962	88.33850	0.08834	79.623	20.58	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.86470	10.86470	10.95230	10.95230		14.48	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	3.06890	0.00307	3.06600	0.00307	3.069	17.40	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	372.55270	0.37255	413.36730	0.41337	372.553	14.80	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.89750	10.89750	10.98640	10.98640		14.62	142,375,837.50	13,065	29,250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	11.36410	0.01136	11.73390	0.01173	11.364	16.21	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	13.08970	0.01309	13.41870	0.01342	13.090	16.00	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	13.55840	0.01356	13.87440	0.01387	13.558	15.95	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	16.15120	0.01615	16.38360	0.01638	16.151	15.69	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	60.00120	0.06000	57.31360	0.05731	60.001	13.69	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	93.20790	0.09321	84.20250	0.08420	93.208	13.55	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	133.04290	0.13304	120.19180	0.12019	133.043	13.47	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	137.88020	0.13788	124.57450	0.12457	137.880	13.46	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	142.84970	0.14285	129.07500	0.12908	142.850	13.45	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	186.47600	0.18648	166.83540	0.16684	186.476	13.47	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	234.26150	0.23426	205.91080	0.20591	234.262	13.73	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	256.02440	0.25602	225.89700	0.22590	256.024	13.84	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	255.00740	0.25501	282.20400	0.28220	255.007	16.41	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	173.28390	0.17328	191.62860	0.19163	173.284	17.89	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	142.04550	0.14205	157.22780	0.15723	142.045	18.68	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	134.25790	0.13426	148.57850	0.14858	134.258	18.92	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	130.58240	0.13058	144.49470	0.14449	130.582	19.03	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	126.17900	0.12618	139.60330	0.13960	126.179	19.18	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	103.05230	0.10305	113.88060	0.11388	103.052	20.08	0.00	0	10,000.00
\$ / R	On 26/09/2014	Any day expiry			10.91760	10.91760	11.00720	11.00720		14.64	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	385.97100	0.38597	347.41800	0.34742	385.971	14.43	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	93.86520	0.09387	103.31290	0.10331	93.865	20.96	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.92300	10.92300	11.01290	11.01290		14.64	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	5.16660	0.00517	6.31130	0.00631	5.167	17.21	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	443.00430	0.44300	487.86640	0.48787	443.004	14.81	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			10.98240	10.98240	11.07420	11.07420		15.06	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	401.93210	0.40193	363.75900	0.36376	401.932	14.60	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	118.65490	0.11865	124.93850	0.12494	118.655	21.49	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.99430	10.99430	11.08650	11.08650		15.08	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	153.26350	0.15326	139.12270	0.13912	153.264	13.79	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	268.22640	0.26823	293.67980	0.29368	268.226	17.47	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			11.03600	11.03600	11.12950	11.12950		15.13	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	412.20130	0.41220	374.87660	0.37488	412.201	14.69	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	141.49350	0.14149	148.10970	0.14811	141.494	22.49	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.06980	11.06980	11.16420	11.16420		15.28	13,726,552.00	1,240	32,370.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	37.02500	0.03703	35.15300	0.03515	37.025	15.42	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	61.22280	0.06122	58.28060	0.05828	61.223	14.80	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	97.22650	0.09723	92.61900	0.09262	97.226	14.20	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	110.85560	0.11086	105.59160	0.10559	110.856	14.02	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	131.87850	0.13188	123.20190	0.12320	131.879	13.91	0.00	0	17,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	234.14610	0.23415	214.61910	0.21462	234.146	14.03	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	296.72550	0.29673	271.14300	0.27114	296.725	14.17	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	366.68070	0.36668	331.27030	0.33127	366.681	14.51	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	428.14670	0.42815	389.51990	0.38952	428.147	14.77	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	488.57950	0.48858	447.08780	0.44709	488.579	15.01	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	528.98640	0.52899	485.72170	0.48572	528.986	15.17	0.00	0	42,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	589.53390	0.58953	543.49870	0.54350	589.534	15.40	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Put	595.77650	0.59578	549.43660	0.54944	595.777	15.42	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	653.20270	0.65320	604.17140	0.60417	653.203	15.64	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	313.63280	0.31363	341.34450	0.34134	313.633	17.61	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	266.88700	0.26689	290.76200	0.29076	266.887	18.29	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	183.61320	0.18361	199.38200	0.19938	183.613	19.98	0.00	0	47,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	178.37780	0.17838	193.61920	0.19362	178.378	20.12	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	163.96830	0.16397	177.74340	0.17774	163.968	20.55	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	162.97790	0.16298	176.10090	0.17610	162.978	20.61	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	109.61650	0.10962	124.68470	0.12468	109.616	25.51	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.07570	11.07570	11.17040	11.17040		15.27	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	417.93860	0.41794	380.84810	0.38085	417.939	14.72	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	156.65410	0.15665	160.86930	0.16087	156.654	23.00	0.00	0	500.00
\$ / R	On 28/01/2015	Any day expiry			11.16590	11.16590	11.26390	11.26390		15.63	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	431.19250	0.43119	394.90320	0.39490	431.193	14.85	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	190.02150	0.19002	196.96810	0.19697	190.022	24.22	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.22430	11.22430	11.32460	11.32460		15.79	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	437.90980	0.43791	401.64480	0.40164	437.910	14.92	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	215.01200	0.21501	222.16200	0.22216	215.012	24.75	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.26390	11.26390	11.36570	11.36570		15.91	0.00	0	50.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	189.61940	0.18962	178.73700	0.17874	189.619	14.33	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	492.86290	0.49286	453.84370	0.45384	492.863	15.15	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	235.97530	0.23598	244.84270	0.24484	235.975	23.28	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.28690	11.28690	11.38950	11.38950		16.02	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	442.59240	0.44259	409.13570	0.40914	442.592	14.94	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	222.14890	0.22215	237.20250	0.23720	222.149	25.00	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.36310	11.36310	11.46630	11.46630		16.23	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	448.34390	0.44834	416.96550	0.41697	448.344	15.07	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	224.13920	0.22414	243.82460	0.24382	224.139	24.73	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.43330	11.43330	11.53660	11.53660		16.49	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	455.81180	0.45581	422.53720	0.42254	455.812	15.24	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 27/05/2015	Any day expiry	15.48	Call	225.13060	0.22513	241.53530	0.24154	225.131	24.68	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.47940	11.47940	11.58270	11.58270		16.52	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.50600	11.50600	11.60940	11.60940		16.64	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	460.51160	0.46051	427.17530	0.42718	460.512	15.35	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	215.75930	0.21576	235.96330	0.23596	215.759	24.48	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.58600	11.58600	11.68940	11.68940		16.85	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	463.51490	0.46351	430.69620	0.43070	463.515	15.42	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	229.09820	0.22910	241.68390	0.24168	229.098	24.49	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.65620	11.65620	11.75970	11.75970		16.95	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	465.59070	0.46559	432.65540	0.43266	465.591	15.47	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	221.77500	0.22177	240.90290	0.24090	221.775	24.25	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.73380	11.73380	11.83730	11.83730		17.12	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	466.54900	0.46655	433.95420	0.43395	466.549	15.50	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	231.39810	0.23140	245.51180	0.24551	231.398	24.29	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.80650	11.80650	11.91010	11.91010		17.20	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	467.96760	0.46797	434.41380	0.43441	467.968	15.54	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	243.12310	0.24312	254.69860	0.25470	243.123	24.15	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.87430	11.87430	11.97800	11.97800		17.34	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	466.70550	0.46671	432.74530	0.43275	466.706	15.53	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	227.72390	0.22772	245.38130	0.24538	227.724	24.02	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			11.93730	11.93730	12.04100	12.04100		17.40	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	465.29560	0.46530	434.84720	0.43485	465.296	15.51	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	221.06570	0.22107	233.30350	0.23330	221.066	24.04	0.00	0	300.00
\$ / R MAXI	On 01/04/2014	Any day expiry			10.60660	10.60660	10.68450	10.68450		12.05	0.00	0	0.00
\$ / R MAXI	On 01/04/2014	Any day expiry	10.78	Put	18,764.83290	0.18765	13,383.86540	0.13384	18,764.833	13.79	0.00	0	50.00
\$ / R MAXI	On 05/05/2014	Any day expiry			10.66060	10.66060	10.74200	10.74200		15.58	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.72190	10.72190	10.81000	10.81000		13.59	1,318,793.70	123	1,292.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	40,447.89050	0.40448	35,170.29200	0.35170	40,447.890	14.46	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.89750	10.89750	10.98640	10.98640		14.62	326,925.00	30	98.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.06980	11.06980	11.16420	11.16420		15.39	409,582.60	37	37.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.82980	17.82980	17.89310	17.89310		13.36	54,915,784.00	3,080	37,731.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	8.91350	0.00891	8.78990	0.00879	8.914	17.87	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	53.40080	0.05340	50.57740	0.05058	53.401	13.39	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	67.02420	0.06702	64.14880	0.06415	67.024	13.08	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	94.43140	0.09443	91.49750	0.09150	94.431	12.61	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	173.39950	0.17340	160.41630	0.16042	173.400	12.83	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	482.03320	0.48203	451.81840	0.45182	482.033	13.54	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	858.36990	0.85837	817.17240	0.81717	858.370	14.55	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	74.99070	0.07499	83.87780	0.08388	74.991	16.28	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	58.68090	0.05868	65.20930	0.06521	58.681	16.73	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.10860	18.10860	18.17190	18.17190		14.15	0.00	0	8,276.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.38030	18.38030	18.45140	18.45140		14.79	1,102,818.00	60	5,400.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	986.86680	0.98687	943.05320	0.94305	986.867	14.92	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.51440	18.51440	18.59060	18.59060		14.95	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	834.26670	0.83427	792.72120	0.79272	834.267	14.63	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	996.01430	0.99601	950.32620	0.95033	996.014	14.95	0.00	0	4,700.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,076.13890	1.07614	1,028.19610	1.02820	1,076.139	15.11	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	397.78060	0.39778	408.32580	0.40833	397.781	17.94	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	316.60340	0.31660	324.43140	0.32443	316.603	18.60	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	314.47770	0.31448	322.23680	0.32224	314.478	18.62	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.68320	18.68320	18.76490	18.76490		15.15	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10500	0.10500	0.10566	0.10566		14.82	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10678	0.10678	0.10745	0.10745		15.75	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.11055	0.11055	0.11135	0.11135		16.92	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.75410	14.75410	14.90500	14.90500		12.90	57,762,301.50	3,915	86,290.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	49.80730	0.04981	37.57520	0.03758	49.807	12.45	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	55.97930	0.05598	42.28200	0.04228	55.979	12.41	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	112.64620	0.11265	82.27950	0.08228	112.646	12.40	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	190.88090	0.19088	145.25600	0.14526	190.881	12.61	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	409.03880	0.40904	327.51170	0.32751	409.039	13.16	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	58.23360	0.05823	70.50090	0.07050	58.234	17.28	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	55.15030	0.05515	67.14780	0.06715	55.150	17.40	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.99560	14.99560	15.14770	15.14770		13.89	15,790,366.80	1,053	13,643.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	245.78520	0.24579	205.35430	0.20535	245.785	13.01	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	256.62950	0.25663	213.17020	0.21317	256.630	13.04	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	231.82600	0.23183	258.63180	0.25863	231.826	16.58	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.23430	15.23430	15.39400	15.39400		14.62	5,332,005.00	350	5,300.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.50530	15.50530	15.67510	15.67510		15.12	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			489.56200	489.56200	485.33900	485.33900			0.00	0	0.00
AL12	On 07/08/2014	Index Future			496.72100	496.72100	492.43700	492.43700			0.00	0	0.00
AL12	On 06/11/2014	Index Future			504.33700	504.33700	499.98900	499.98900			0.00	0	0.00
AL37	On 08/05/2014	Index Future			412.87200	412.87200	411.81500	411.81500			0.00	0	0.00
AL37	On 07/08/2014	Index Future			418.91000	418.91000	417.83800	417.83800			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			486.81600	486.81600	484.96800	484.96800			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			493.93500	493.93500	492.06000	492.06000			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			444.71200	444.71200	442.32200	442.32200			0.00	0	704.00
ALBI	On 07/08/2014	Index Future			451.21500	451.21500	448.79100	448.79100			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			458.13400	458.13400	455.67400	455.67400			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.88380	9.88380	9.92720	9.92720		11.86	19,767,600.00	2,000	10,858.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	27.42410	0.02742	24.41220	0.02441	27.424	12.38	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	316.08850	0.31609	345.45570	0.34546	316.088	11.72	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	26.47000	0.02647	29.94220	0.02994	26.470	12.94	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.98170	9.98170	10.02490	10.02490		12.00	4,990,850.00	500	11,198.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.07800	10.07800	10.12560	10.12560		12.19	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	160.10100	0.16010	149.80560	0.14981	160.101	12.11	0.00	0	201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	426.38120		0.42638		452.14400	0.45214	426.381	12.17	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	195.85540		0.19586		209.54150	0.20954	195.855	12.99	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.18740		10.18740		10.24030	10.24030		12.32	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.67230		9.67230		9.67110	9.67110		13.19	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.80890		9.80890		9.80680	9.80680		13.93	0.00	0	75.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			127.77520		127.77520		-165.54910	-165.54910			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			757.63040		757.63040		796.16100	796.16100			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			830.56530		830.56530		870.44530	870.44530			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			243.52580		243.52580		354.02130	354.02130			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			721.58770		721.58770		761.64060	761.64060			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			97.16970		97.16970		101.51840	101.51840			0.00	0	5,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.11870		12.11870		12.21360	12.21360		13.31	1,211,870.00	100	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.32800		12.32800		12.42370	12.42370		14.29	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.77120		12.77120		12.88090	12.88090		15.63	0.00	0	125.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.72450		1.72450		1.74010	1.74010		13.41	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.74910		1.74910		1.76480	1.76480		14.48	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			116.28964		116.28964		115.87638	115.87638			0.00	0	0.00
EL28	On 07/08/2014	Bond Future			118.00469		118.00469		117.58558	117.58558			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			9.53165		83.38916		9.63929	82.58331			0.00	0	6,292.00
ES33	On 07/08/2014	Bond Future			9.62846		84.50060		9.73955	83.68289			0.00	0	0.00
ES33	On 06/11/2014	Bond Future			9.72286		82.01327		9.83750	81.18329			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			443.18300		443.18300		440.98400	440.98400			0.00	0	316.00
GOVI	On 07/08/2014	GOVI			449.66400		449.66400		447.43400	447.43400			0.00	0	175.00
GOVI	On 06/11/2014	GOVI			456.55900		456.55900		454.29600	454.29600			0.00	0	0.00
I2025	On 08/05/2014	Bond Future			112.09264		112.09264		112.09414	112.09414			0.00	0	0.00
I2025	On 07/08/2014	Bond Future			112.61877		112.61877		112.62046	112.62046			0.00	0	0.00

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	112.02445		112.02445		112.02486	112.02486			0.00	0	57.00
I2038	On 07/08/2014	Bond Future	112.40858		112.40858		112.40919	112.40919			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 08/05/2014	Bond Future	108.91373		108.91373		108.91398	108.91398			0.00	0	5,218.00
I2046	On 07/08/2014	Bond Future	110.51989		110.51989		110.52037	110.52037			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	110.88589		110.88589		110.88661	110.88661			0.00	0	0.00
I2050	On 08/05/2014	Bond Future	118.12777		118.12777		116.98622	116.98622			0.00	0	472.00
I2050	On 07/08/2014	Bond Future	118.46193		118.46193		117.30392	117.30392			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	203.59700		203.59700		203.29000	203.29000			0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future	206.59900		206.59900		206.28800	206.28800			0.00	0	90.00
IGOV	On 06/11/2014	Index Future	209.79200		209.79200		209.47600	209.47600			0.00	0	0.00
ILBI	On 08/05/2014	Index Future	551.49000		551.49000		550.66100	550.66100			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	559.44500		559.44500		558.60600	558.60600			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	5.76000	94.24000			5.84000	94.16000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future	5.82000	94.18000			5.91000	94.09000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	6.03000	93.97000			6.16000	93.84000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future	6.09000	93.91000			6.23000	93.77000			0.00	0	1,500.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.29000	93.71000			6.45000	93.55000			0.00	0	700.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.35000	93.65000			6.51000	93.49000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.77000	93.23000			6.92000	93.08000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	7.14000	92.86000			7.21000	92.79000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	7.38000	92.62000			7.48000	92.52000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	7.59000	92.41000			7.69000	92.31000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.78000	92.22000			7.87000	92.13000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.97000	92.03000			8.05000	91.95000			0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	9.27110	9.27110			9.27200	9.27200		9.27	0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future	9.34680	9.34680			9.34670	9.34670		11.28	0.00	0	0.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future	1.37610	1.37610			1.37880	1.37880			6,880.50	5	830.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.37610	1.37610			1.37880	1.37880			0.00	0	125.00
R / ¥EN	On 13/06/2014	Foreign Exchange Future	9.62910	9.62910	0.10381		9.58090	9.58090		15.40	0.00	0	0.00
R157	On 08/05/2014	Bond Future	6.89491	110.45577			6.95191	110.37966		1.70	0.00	0	24,346.00
R157	On 07/08/2014	Bond Future	7.12641	112.07103			7.19737	111.99400		1.49	0.00	0	13,000.00
R157	On 06/11/2014	Bond Future	7.42186	106.97631			7.51492	106.89844		1.30	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			8.37310		120.47704		8.45040	119.81788		11.80	60,238,520.00	500	51,609.00
R186	On 08/05/2014	Bond Future	7.50	Call	107.61000		0.10761		81.12000	0.08112	107.610	11.46	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.25	Call	1,433.66000		1.43366	1,195.36000	1.19536	1,433.660	11.71	11.71	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	8.40	Call	2,033.23000		2.03323	1,726.38000	1.72638	2,033.230	11.76	11.76	0.00	0	1,000.00
R186	On 08/05/2014	Bond Future	8.50	Call	2,502.99000		2.50299	2,149.82000	2.14982	2,502.990	11.80	11.80	0.00	0	900.00
R186	On 08/05/2014	Bond Future	8.50	Put	1,423.63000		1.42363	1,729.62000	1.72962	1,423.630	11.80	11.80	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.75	Call	3,902.86000		3.90286	3,442.10000	3.44210	3,902.860	11.93	11.93	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.80	Put	638.99000		0.63899	818.37000	0.81837	638.990	11.96	11.96	0.00	0	900.00
R186	On 08/05/2014	Bond Future	9.00	Put	345.32000		0.34532	459.67000	0.45967	345.320	12.06	12.06	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.10	Put	248.05000		0.24805	336.87000	0.33687	248.050	12.12	12.12	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Put	146.64000		0.14664	205.41000	0.20541	146.640	12.20	12.20	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Put	18.18000		0.01818	28.67000	0.02867	18.180	12.33	12.33	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future			8.45725		116.94554		8.53736	116.27697		12.36	0.00	0	100.00
R186	On 07/08/2014	Bond Future	8.92	Put	1,905.76000		1.90576	2,139.87000	2.13987	1,905.760	12.55	12.55	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.53483		118.73998		8.61786	118.06148		12.50	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	2,516.32000		2.51632	2,745.33000	2.74533	2,516.320	12.70	12.70	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			278.28541		278.28541		278.28946	278.28946			0.00	0	1,912.00
R197	On 07/08/2014	Bond Future			276.56924		276.56924		276.57384	276.57384			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			6.46566		104.76469		6.52280	104.73069		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.80763		101.88565		6.90381	101.85133		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			215.08755		215.08755		215.08881	215.08881		10.29	0.00	0	44,663.00
R202	On 07/08/2014	Bond Future			215.16797		215.16797		215.16985	215.16985		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			8.26625		98.35645		8.33356	97.95086		10.13	0.00	0	12,906.00
R2023	On 07/08/2014	Bond Future			8.35968		99.68377		8.42979	99.27200		10.30	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.45026		97.29288		8.52332	96.87511		10.75	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		7.59802	103.19770	7.66208	103.00974		4.69	0.00	0	16,949.00
R203	6.84	Call	Bond Future	59.03000	0.05903		47.67000	0.04767	59.030	4.55	0.00	0	29.00
R203	7.40	Call	Bond Future	399.78000	0.39978		342.43000	0.34243	399.780	4.64	0.00	0	16.00
R203		On 07/08/2014	Bond Future		7.74851	104.70681	7.81844	104.51627		4.33	0.00	0	0.00
R203	6.84	Call	Bond Future	250.46000	0.25046		220.86000	0.22086	250.460	4.19	0.00	0	46.00
R203		On 06/11/2014	Bond Future		7.90352	102.14874	7.98033	101.95559		4.39	0.00	0	0.00
R203	6.84	Call	Bond Future	416.79000	0.41679		378.31000	0.37831	416.790	4.23	0.00	0	45.00
R203	6.98	Call	Bond Future	498.36000	0.49836		453.98000	0.45398	498.360	4.23	0.00	0	14.00
R203		On 05/02/2015	Bond Future		8.06809	103.77854	8.15229	103.58475		4.11	0.00	0	0.00
R203	7.69	Call	Bond Future	1,157.49000	1.15749		1,080.66000	1.08066	1,157.490	4.03	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		8.77742	95.67151	8.88501	94.81216			0.00	0	1,991.00
R2030		On 07/08/2014	Bond Future		8.86321	93.06298	8.97433	92.19121			0.00	0	0.00
R2030		On 06/11/2014	Bond Future		8.93862	94.49142	9.05324	93.60654			0.00	0	0.00
R2037		On 08/05/2014	Bond Future		8.90900	98.41510	9.02149	97.37010			0.00	0	5,914.00
R2037		On 07/08/2014	Bond Future		8.98789	95.59623	9.10384	94.53610			0.00	0	3,280.00
R2037		On 06/11/2014	Bond Future		9.05717	96.94679	9.17651	95.87052			0.00	0	0.00
R204		On 08/05/2014	Bond Future		7.81055	103.85132	7.87910	103.58944		6.13	0.00	0	31,051.00
R204		On 07/08/2014	Bond Future		7.94035	101.33700	8.01360	101.07147		6.01	0.00	0	300.00
R204	7.78	Put	Bond Future	1,772.92000	1.77292		1,929.74000	1.92974	1,772.920	5.98	0.00	0	530.00
R204		On 06/11/2014	Bond Future		8.06405	102.89182	8.14254	102.62252		5.95	0.00	0	0.00
R204	7.99	Put	Bond Future	2,028.94000	2.02894		2,174.10000	2.17410	2,028.940	5.90	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		8.99001	99.20334	9.10741	98.00514			0.00	0	13,515.00
R2048		On 07/08/2014	Bond Future		9.06133	100.53295	9.18222	99.31725			0.00	0	0.00
R2048		On 06/11/2014	Bond Future		9.12970	97.65028	9.25414	96.41623			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		8.07727	98.64016	8.15054	98.31988		7.40	0.00	0	19,048.00
R207		On 07/08/2014	Bond Future		8.20179	96.44155	8.27929	96.11668		7.55	0.00	0	100.00
R207		On 06/11/2014	Bond Future		8.31473	97.92147	8.39672	97.59193		7.55	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		8.17250	93.40445	8.24014	93.07054		8.96	0.00	0	11,730.00

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			8.27929		94.77035		8.35019	94.43172		8.87	0.00	0	100.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,010.29000		2.01029	2,187.97000	2.18797		2,010.290	8.82	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.38146		92.82522		8.45587	92.48166		9.12	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,373.11000		2.37311	2,538.11000	2.53811		2,373.110	9.12	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			8.84984		75.76110		8.95702	74.94204		18.09	0.00	0	25,078.00
R209	On 08/05/2014	Bond Future	8.50	Call	794.81000		0.79481	600.59000	0.60059		794.810	17.84	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	2,468.44000		2.46844	2,018.83000	2.01883		2,468.440	18.09	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	354.26000		0.35426	502.66000	0.50266		354.260	18.42	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	238.22000		0.23822	348.05000	0.34805		238.220	18.51	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	162.05000		0.16205	243.40000	0.24340		162.050	18.59	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	115.94000		0.11594	178.27000	0.17827		115.940	18.66	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			8.92057		76.86905		9.03079	76.03805		18.25	0.00	0	100.00
R209	On 06/11/2014	Bond Future			8.98704		74.90119		9.10036	74.05766		19.13	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			161.53756		161.53756	160.96849	160.96849				0.00	0	719.00
R210	On 07/08/2014	Bond Future			163.91975		163.91975	163.34238	163.34238				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			127.39176		127.39176	127.39642	127.39642				0.00	0	390.00
R211	On 07/08/2014	Bond Future			127.70606		127.70606	127.71100	127.71100				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			130.83725		130.83725	130.19585	130.19585				0.00	0	21,797.00
R212	On 07/08/2014	Bond Future			131.04966		131.04966	130.39905	130.39905				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			8.72729		86.31056		8.84478	85.40556		15.38	0.00	0	21,705.00
R213	On 07/08/2014	Bond Future			8.80285		87.57271		8.92391	86.65464		15.72	0.00	0	0.00
R213	On 06/11/2014	Bond Future			8.87535		85.37414		9.00008	84.44222		16.61	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	8.91392		76.82580		9.02617	75.92963		18.18	0.00	0	5,055.00
R214	On 07/08/2014	Bond Future	8.98280		77.85623		9.09823	76.94703		18.56	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.04870		75.76342		9.16737	74.84051		19.73	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future	21,125.43000	21,125.43000		21,308.91000	21,308.91000				0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	4.79460	4.79460		4.81020	4.81020			10.73	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.74010	4.74010		4.75090	4.75090			11.91	0.00	0	0.00

Total for Derivatives : **940,085,603.70** **78,367** **3 769 288.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.06367		0.00000	100.04772			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.34000		106.33710		7.39000	106.26234			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.15642		0.00000	100.13670			0.00	60,000,000	30,000,000.00
AA05	On 22/03/2019	Spot Bond	8.93500		101.56847		9.00000	101.28606			0.00	0	3,500,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.72130		0.00000	100.70052			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.82427		0.00000	100.80310			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.80000		97.47827		9.86500	97.22310			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.64000		100.53729		7.69000	100.46988			0.00	0	200,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		101.21506		0.00000	101.19384			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.12500		107.26326		9.18500	107.07536			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.57000		133.01672		1.57000	132.99882			0.00	0	130,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.43000		262.94137		2.43000	262.89978			0.00	0	80,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.71013		0.00000	100.68973			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.75013		0.00000	100.73085			0.00	0	2,000,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.29658		0.00000	100.27674			0.00	0	0.00

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	100.30875	0.00000	100.28810				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.31673	0.00000	100.29553				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.48278	0.00000	101.46353				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	100.00000	7.41412	100.00000	100.00000				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	100.00000	1.31955	100.00000	100.00000				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.10000	103.58332	8.15000	103.51472				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.94764	0.00000	100.92446				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.07000	100.71937	8.11500	100.67625				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.44361	0.00000	100.42442				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.85069	0.00000	100.82918				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	99.78399	0.00000	101.62051				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	99.69670	0.00000	99.67645				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	99.82442	0.00000	99.80255				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.14703	0.00000	100.12562				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.18603	0.00000	100.16261				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.71519	0.00000	100.69188				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.18469	0.00000	100.15788				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	6.02000	133.53950	6.02000	133.50536			2,528,400,000,000.00		420,000,000	260,000,000.00
ABLI03	On 15/03/2015	Spot Bond	3.13000	125.01206	3.13000	124.99003				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.32000	112.74136	4.32000	114.98917				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.17000	98.89107	5.17000	98.86805			20,680,000,000,000.00		4,000,000,000	2,500,000,000.00
ABLI06	On 19/07/2020	Spot Bond	6.10000	101.90407	6.17000	101.51132				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.52500	111.07612	11.58500	110.91790				0.00	0	0.00

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	102.44864		0.00000	102.41607			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.02455		0.00000	99.99915			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.02692		0.00000	100.00019			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.02832		0.00000	100.00028			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.82000	108.64824		4.82000	108.62405			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	56.93371		100.00000	56.79578			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.17000	165.35135		2.17000	165.32637			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	156.70137		2.76000	156.67518			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.20000	166.94658		2.20000	166.92122			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.09000	169.34179		2.09000	169.31657			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.52125	73.10945		8.58125	72.93838			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.52125	73.10945		8.58125	72.93838			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	100.16545		0.00000	100.14459			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	90.81000		0.00000	90.81000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	89.63000		0.00000	89.63000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	90.00000		0.00000	90.00000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	86.48000		0.00000	86.48000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	85.83000		0.00000	85.83000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	101.48632		0.00000	101.46709			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	101.37275		0.00000	101.35423			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	85.45000		0.00000	85.45000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.61000	103.19466		7.65500	103.14200			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	85.72000	0.00000	85.72000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	88.87000	0.00000	88.87000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	85.88000	0.00000	85.88000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.09332	0.00000	100.07464				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.63000	108.54842	7.68000	108.45488				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	101.43190	0.00000	101.41179				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	83.06000	0.00000	83.06000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	83.18000	0.00000	83.18000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.74000	101.73223	2.74000	101.71525				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.74000	147.17425	2.77000	146.63688				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.69000	195.80935	2.69000	195.77700				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000	0.00000	95.40000				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	81.82000	0.00000	81.82000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.83000	88.49707	9.89500	88.12540				0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	91.28000	0.00000	91.28000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.40000	0.00000	100.40000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	102.12017	0.00000	102.12017				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	87.71000	0.00000	87.71000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	95.32500	0.00000	95.32500				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	110.05000	0.00000	110.05000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.79000	107.98510	9.86500	107.40001				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	108.05000	0.00000	108.07000				0.00	0	0.00

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		9.73500	108.39601		9.81000	107.80787			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		9.29500	87.13685		9.36000	86.81387			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	99.39000		0.00000	99.39000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	97.04000		0.00000	97.04000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.83000	107.68768		9.90500	107.10481			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	88.01000		0.00000	88.01000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.43855		0.00000	100.41770			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	101.25000		0.00000	101.22871			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.82500	103.85674		8.88500	103.63134			0.00	0	0.00
ABS11	On 09/04/2021	Spot Bond		8.00000	103.82086		8.00000	8.00000			0.00	0	0.00
ABS5	On 01/05/2015	Spot Bond		7.29000	104.48549		7.34000	104.41309			0.00	0	590,000,000.00
ABS6	On 01/06/2020	Spot Bond		9.35000	97.40579		9.42000	97.06997			0.00	0	0.00
ABS7	On 11/09/2026	Spot Bond		9.99000	92.12094		10.06500	91.60211			0.00	0	70,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.99000	102.83279		8.04000	102.72032			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond		2.27000	129.44367		2.27000	129.42377			0.00	0	50,000,000.00
ABSI2	On 07/12/2023	Spot Bond		2.24000	266.82199		2.24000	266.78117			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.51000	124.72681		1.51000	124.71018			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.25000	125.51464		2.32000	124.88125			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	39.99254		100.00000	39.89459			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.79000	102.83263		11.84000	102.73440			0.00	0	0.00

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	101.05709		0.00000	101.03060			0.00	0	0.00
ACL02U		On 20/03/2018	Spot Bond	100.00000	3.62235		100.00000	3.61357			0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond	0.00000	101.08414		0.00000	101.05696			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	101.46730		0.00000	101.43043			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	21.59088		100.00000	21.53858			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	101.03004		0.00000	101.00422			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	62.14081		11.00000	62.12304			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	13.81816		100.00000	13.78469			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	100.27293		0.00000	100.25003			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.29957		0.00000	100.27443			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.26103		0.00000	100.23913			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.26907		0.00000	100.24649			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.27261		0.00000	100.24973			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	101.34607		0.00000	101.32344			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	101.34607		0.00000	101.32344			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	101.35398		0.00000	101.33122			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.25462		0.00000	100.23326			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	101.35398		0.00000	101.33122			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	101.33815		0.00000	101.31565			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	88.28177		0.00000	88.26311			0.00	0	0.00

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	100.25004	0.00000	100.22906				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.12437	0.00000	100.02564				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.26430	0.00000	100.24213				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.27212	0.00000	100.24927				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.27531	0.00000	100.25217				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.26889	0.00000	100.24630				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.25463	0.00000	100.23327				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.80500	101.16841	9.87500	100.83704				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	101.27424	0.00000	101.25271				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.97040	0.00000	101.94661				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	81.88667	0.00000	81.86661				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	160.99403	0.00000	161.66433				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	160.99748	0.00000	161.66729				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.26099	0.00000	100.23907				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.81979	0.00000	100.80027				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.81979	0.00000	100.80027				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.67439	0.00000	100.65446				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.25292	0.00000	100.23168				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.25099	0.00000	100.22992				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	101.31889	0.00000	101.29363				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.60375	0.00000	100.58267				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	101.31892	0.00000	101.29368				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	101.33375	0.00000	101.31138				0.00	0	0.00

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	101.96720		0.00000	101.94539			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond		0.00000	100.30892		0.00000	100.28786			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond		0.00000	102.37081		0.00000	102.34643			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond		0.00000	100.15527		0.00000	100.13425			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond		0.00000	100.26197		0.00000	100.23997			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond		0.00000	100.25701		0.00000	100.23545			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond		0.00000	100.23123		0.00000	100.21184			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond		0.00000	100.22573		0.00000	100.20680			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond		0.00000	100.23641		0.00000	100.21659			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond		0.00000	100.25636		0.00000	100.23486			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond		0.00000	100.24506		0.00000	100.22451			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond		0.00000	100.23220		0.00000	100.21273			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond		0.00000	100.23577		0.00000	100.21600			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond		10.23000	100.32587		10.23000	100.29867			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	100.23914		0.00000	100.21907			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond		0.00000	100.23382		0.00000	100.21422			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond		0.00000	100.31921		0.00000	100.29246			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	112.31707		0.00000	111.71035			0.00	37,000,000	37,000,000.00
ACL167	On 20/06/2019	Spot Bond		9.87500	102.41676		9.94000	102.13003			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	100.25532		0.00000	100.23390			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	111.19014		1.75000	111.17462			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond		0.00000	100.23544		0.00000	100.21570			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond		0.00000	100.23590		0.00000	100.21610			0.00	0	0.00

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	100.24816	0.00000	100.22743		0.00		0	0.00	
ACL174	On 20/06/2019	Spot Bond	0.00000	100.25610	0.00000	100.23471		0.00		0	0.00	
ACL175	On 20/06/2019	Spot Bond	0.00000	100.24020	0.00000	100.22014		0.00		0	0.00	
ACL178	On 20/09/2014	Spot Bond	0.00000	100.25451	0.00000	100.23325		0.00		0	0.00	
ACL180	On 20/06/2015	Spot Bond	0.00000	100.97107	0.00000	100.95094		0.00		0	0.00	
ACL181	On 20/06/2017	Spot Bond	0.00000	102.36143	0.00000	102.33653		0.00		0	0.00	
ACL182	On 20/06/2017	Spot Bond	0.00000	102.30547	0.00000	102.28196		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.25769	0.00000	100.23616		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	101.56207	0.00000	101.54187		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.25451	0.00000	100.23325		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.24961	0.00000	100.22866		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.26316	0.00000	100.24106		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.26733	0.00000	100.24488		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.23366	0.00000	100.21405		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.23851	0.00000	100.21850		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.26838	0.00000	100.24584		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.26340	0.00000	100.24140		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.28147	0.00000	100.25796		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.24974	0.00000	100.22889		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.27893	0.00000	100.25563		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	102.78036	0.00000	102.75897		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.28147	0.00000	100.25796		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	92.00888	0.00000	91.99068		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.26880	0.00000	100.24634		0.00		0	0.00	

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	100.26880		0.00000	100.24634			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	119.04579		0.00000	119.55582			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	119.89434		0.00000	120.40787			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.23383		0.00000	100.21430			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.23160		0.00000	100.21226			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.73175		0.00000	100.71345			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.23765		0.00000	100.21781			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.23861		0.00000	100.21868			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.24816		0.00000	100.22743			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.23415		0.00000	100.21459			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.23383		0.00000	100.21430			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.25812		0.00000	100.23644			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	101.11812		0.00000	101.09458			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	101.30365		0.00000	101.28204			0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond		0.00000	100.57103		0.00000	100.55471			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond		0.00000	100.57774		0.00000	100.56123			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		9.54383	100.00000		9.51993			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	100.73663		0.00000	100.71729			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.81516		0.00000	100.79378			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.86744		0.00000	100.84470			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	101.28702		0.00000	101.26765			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	101.43241		0.00000	101.41096			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	101.62617		0.00000	101.60196			0.00	0	0.00

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	101.24321		0.00000	101.22369			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.46000	99.48752		8.52000	99.35665			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.64999		0.00000	101.62458			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	101.94818		0.00000	101.91842			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.85500	99.30480		8.92000	99.02721			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.43000	118.41607		9.50500	117.89610			0.00	0	1,600,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	66.76358		100.00000	66.59825			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.48000	106.66072		7.53000	106.54719		10,546,800,000,000.00		1,410,000,000	3,065,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	65.76012		100.00000	65.59727			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.44349		100.00000	16.40689			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.99000	154.22798		3.02000	153.69598			0.00	0	40,000,000.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.44427		0.00000	100.42399			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.43836		0.00000	100.42075			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000	102.80007		0.00000	102.78379			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	101.28221		0.00000	101.26401			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	100.14518		0.00000	100.12700			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.85335		0.00000	100.82609			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.22159		0.00000	100.20308			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	100.26022		0.00000	100.24015			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAR001	On 12/06/2018	Spot Bond	0.00000	100.37881	0.00000	100.35991				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.21789	0.00000	100.19969				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.21469	0.00000	100.19677				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.05592	0.00000	100.03706				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.34500	101.64088	9.41000	101.37880				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.92265	0.00000	101.70421				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	102.28390	0.00000	102.26361				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.68077	0.00000	101.49095				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.53090	0.00000	100.51113				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.54677	0.00000	100.52640				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.87000	101.55601	9.93500	101.21999				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.59000	105.66166	7.64000	105.56746				0.00	0	5,000,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	99.97811	0.00000	99.95644				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	99.98029	0.00000	99.96064				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	8.05000	100.30509	8.09500	100.26142				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.27500	101.92411	9.33500	101.72066				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.35676	101.29897	11.47328	101.14299				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.25534	100.21617	11.38354	100.08040				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.30711	100.14940	11.43569	100.01190				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.02703	0.00000	99.99962				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.35350	100.03761	11.48177	99.88840				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.24953	98.63250	12.35484	98.28950				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.02773	0.00000	99.99965				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.02773	0.00000	99.99965				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.02780	0.00000	99.99972				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.60676	99.39524	11.72328	99.24170				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.51353	100.01781	11.63695	99.85820				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.25534	100.21617	11.38354	100.08040				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.47293	100.09761	11.58624	99.93398				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.66003	99.66814	10.77670	99.48985				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.02625	0.00000	99.99965				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.02719	0.00000	100.00000				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.02719	0.00000	100.00000				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.02576	0.00000	100.00000				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.89339	99.41028	10.99519	99.21770				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	12.05000	97.48144	12.11000	97.29285				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.02641	0.00000	99.51608				0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.97500	95.08668	12.03500	94.89157				0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.02383	0.00000	99.99977				0.00	114,800,000	114,800,000.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	100.02520	9.28000	100.00000				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.02681	0.00000	100.00000				0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.74500	97.52875	11.81000	97.31082				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.02602	0.00000	100.00000				0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.02667	0.00000	100.00000				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.02667	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
BAYA36	On 31/03/2018	Spot Bond		0.00000	99.86352		0.00000	99.86352			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.02571		0.00000	100.00000			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.02544		0.00000	99.99937			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.01678		0.00000	99.99998			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.02544		0.00000	99.99937			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.02576		0.00000	100.00000			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		100.00000	8.61102		100.00000	8.58993			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.35676	101.28657		14.47328	101.12455			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.63785	99.42465		15.74281	99.15209			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.54623	99.57468		14.64788	99.38736			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.03509		0.00000	100.00000			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.03509		0.00000	100.00000			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.03509		0.00000	100.00000			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.03637		0.00000	100.00000			0.00	308,000,000	154,000,000.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.03057		0.00000	100.00000			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	14.85803		100.00000	14.82984			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	18.73589		100.00000	18.69000			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.05176		100.00000	17.01000			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.52578		100.00000	10.50000			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.55105		100.00000	10.52550			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	12.72617		100.00000	12.69500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.02701	100.00000	11.00000				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		101.89182	100.00000	101.62368				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		101.15074	0.00000	101.13419				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.02794	0.00000	99.99986				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.02859	0.00000	99.99985				0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000		94.07216	100.00000	93.83033				0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000		88.37772	100.00000	88.16425				0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000		84.68677	100.00000	84.49074				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.14000		171.95956	2.14000	171.93366				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.35000		141.97087	8.42500	140.50838				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.35000		142.32193	8.42500	140.86889				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.73500		98.75134	8.81000	98.15113				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		101.19810	0.00000	101.17422				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.53160	0.00000	100.51035				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.24150	0.00000	100.22122				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		90.79602	100.00000	90.57072				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.39500		95.84499	8.46000	95.61283			2,256,072,300,000.00	268,740,000	343,740,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000		102.08883	0.00000	102.06946				0.00	21,300,000	21,300,000.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.25898	0.00000	101.23975				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.28764	0.00000	101.26800				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		101.38316	0.00000	101.36213				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		101.47865	0.00000	101.45624				0.00	11,600,000	11,600,000.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		101.74561	0.00000	101.71933				0.00	14,400,000	7,200,000.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		15.96557	100.00000	15.92603				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A1	On 30/10/2016	Spot Bond		0.00000	101.14680		0.00000	101.12822			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	101.20493		0.00000	101.18539			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	101.22984		0.00000	101.20988			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	101.23814		0.00000	101.21804			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	101.33773		0.00000	101.31598			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	101.47044		0.00000	101.44649			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	9.99248		100.00000	9.96774			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	9.99248		100.00000	9.96774			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.28469		0.00000	100.26567			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.30699		0.00000	100.28647			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.31306		0.00000	100.29214			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.82500	100.33482		8.88500	100.15823			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.33128		0.00000	100.30914			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.36352		0.00000	100.33922			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	8.95153		100.00000	8.92984			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	8.95153		100.00000	8.92984			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.54000	102.75671		6.58500	102.72286			0.00	0	80,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	101.26706		0.00000	101.24710			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	99.75876		0.00000	99.74368			0.00	300,000,000	100,000,000.00
BIDC36	On 05/08/2014	Spot Bond		0.00000	97.79682		0.00000	97.77934			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond		0.00000	99.35505		0.00000	99.33932			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond		0.00000	98.96904		0.00000	98.95318			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond		0.00000	97.26552		0.00000	97.24800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.66561		0.00000	100.64853			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.77652		0.00000	100.75658			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.65477		0.00000	100.63757			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.68942		0.00000	100.67132			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.75234		0.00000	100.73261			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	101.01342		0.00000	100.98686			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	101.44953		0.00000	101.41213			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	38.89463		100.00000	38.80040			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	17.57728		100.00000	17.53424			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.27482		0.00000	100.25514			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.83916		0.00000	100.81868			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.87000	108.24996		7.91500	108.20071			2,361,000,000,000.00	300,000,000	100,000,000.00
CBL08	On 02/11/2016	Spot Bond	9.92500	115.13810		9.98500	114.96524			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	101.71711		0.00000	101.68766			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	101.28994		0.00000	101.27197			0.00	22,600,000	11,300,000.00
CBL11	On 06/05/2016	Spot Bond	9.57500	105.98105		9.63500	105.84064			0.00	0	640,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.65500	99.64646		11.72000	99.39744			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	101.58724		0.00000	101.55943			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.90500	100.56837		11.97000	100.30430			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	101.04759		0.00000	101.02727			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.81500	102.48259		9.87500	102.29797			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.99830		0.00000	100.97047			0.00	128,400,000	64,200,000.00
CBL18	On 23/08/2019	Spot Bond	12.34500	96.14711		12.41000	95.87284			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	101.16737		0.00000	101.14703			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL20	On 14/12/2019	Spot Bond	0.00000	100.50139	0.00000	100.47333				0.00	128,400,000	64,200,000.00
CBL21	On 06/05/2016	Spot Bond	0.00000	101.06304	0.00000	101.04347				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.62000	94.07121	10.68500	93.77547				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.18000	117.46644	10.25500	116.95145				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.03000	113.45361	10.10500	112.92006				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.37000	112.60206	9.44500	112.02703				0.00	0	2,500,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.66433	0.00000	100.63417				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.17500	99.91213	12.23500	99.77688				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	101.10102	0.00000	101.07657				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.06084	0.00000	100.10614				0.00	102,700,000	102,700,000.00
CGR14	On 13/02/2018	Spot Bond	0.00000	101.33843	0.00000	101.30990				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	102.47232	0.00000	102.43493				0.00	10,600,000	5,300,000.00
CGR8	On 22/07/2015	Spot Bond	0.00000	102.84747	0.00000	102.80451				0.00	69,400,000	69,400,000.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.63693	0.00000	100.61234				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.73313	0.00000	100.70993				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	101.42852	0.00000	101.39264				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	101.41344	0.00000	101.37793				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	101.49314	0.00000	101.45561				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	101.03943	0.00000	101.01684				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	98.34851	100.00000	98.09953				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	98.34851	100.00000	98.09953				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	98.34851	100.00000	98.09953				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.26106	0.00000	100.23916				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN172	On 30/04/2014	Spot Bond	100.00000		98.34851		100.00000	98.09953			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.42715		0.00000	101.40676			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.39980		0.00000	100.37308			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		102.48238		10.11000	102.45446			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.39980		0.00000	100.37308			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		99.88548		0.00000	99.86643			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		115.02301		2.76000	115.00374			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		106.55118		0.00000	106.55118			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		114.90120		3.14000	114.88080			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.70547		8.25000	100.68334			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		100.39980		0.00000	100.37308			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.39980		0.00000	100.37308			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		114.51547		3.10000	114.49538			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		114.47465		2.40000	114.45672			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.36808		0.00000	100.33719			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		101.72718		0.00000	101.71056			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		101.38131		0.00000	101.36268			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.69000		103.49752		8.74000	103.36158			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		99.81218		0.00000	101.39946			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		99.81488		0.00000	101.37842			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		101.34162		0.00000	101.32068			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		101.35472		0.00000	101.33438			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN221	On 20/10/2016	Spot Bond	8.74000	103.64936		8.79000	103.51288			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.74000	103.64936		8.79000	103.51288			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	101.86018		0.00000	105.00853			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	101.83149		0.00000	105.98220			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.79000	102.41412		8.84000	102.27248			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.26750		0.00000	100.24505			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.29513		0.00000	100.27037			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	101.30323		0.00000	101.28458			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	101.30323		0.00000	101.28458			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	88.79209		100.17539	88.59272			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.42999		0.00000	100.40126			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.90479		0.00000	100.88516			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.27135		0.00000	100.24860			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.70399		0.00000	100.68432			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.74974		0.00000	100.72879			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.91289		9.35000	100.88743			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	100.91289		9.35000	100.88743			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.68453		0.00000	100.66487			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.68643		0.00000	100.66671			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	92.20170		0.00000	91.49475			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	101.15779		0.00000	101.12540			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.34573		0.00000	100.32640			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	101.13551		0.00000	101.10374			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN250	On 26/03/2015	Spot Bond	0.00000	100.11531	0.00000	100.01805				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.11531	0.00000	100.01805				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.11531	0.00000	100.01805				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.11531	0.00000	100.01805				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.11531	0.00000	100.01805				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.11822	0.00000	100.02051				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.12289	0.00000	100.02441				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.12289	0.00000	100.02441				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.12289	0.00000	100.02441				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.12289	0.00000	100.02441				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.12289	0.00000	100.02441				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.12369	0.00000	100.02509				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.67500	100.05673	9.74000	99.77916				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.78309	0.00000	100.76401				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	101.23376	0.00000	101.21274				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.30453	0.00000	100.27899				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	101.06691	0.00000	101.03663				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.24497	0.00000	100.22452				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.24339	0.00000	100.22306				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.24984	0.00000	100.22888				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.71237	0.00000	100.69257				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.82675	0.00000	100.80300				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.24920	0.00000	100.22829				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	103.81246	0.00000	103.78885				0.00	128,300,000	128,300,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN280		On 07/06/2017	Spot Bond	0.00000	100.52158		0.00000	100.50075			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.15687		0.00000	100.13709			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.01761		0.00000	100.07206			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.23701		0.00000	100.21722			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.27355		0.00000	100.25070			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.27355		0.00000	100.25070			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.27355		0.00000	100.25070			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.27355		0.00000	100.25070			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	101.03117		0.00000	101.01060			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.66092		0.00000	100.64006			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.41631		0.00000	100.31462			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.14132		0.00000	100.03996			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	102.50956		0.00000	102.40563			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.02217		0.00000	99.99985			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.13972		0.00000	100.03861			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	99.87095		0.00000	99.84866			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.28583		0.00000	100.26185			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.02222		0.00000	99.99990			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.02222		0.00000	99.99990			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.02314		0.00000	100.00000			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	125.04703		0.00000	125.04703			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	101.83919		0.00000	101.81327			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	125.95324		0.00000	125.95324			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN304		On 20/12/2017	Spot Bond	0.00000	124.41485	0.00000	124.41485			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	125.32175	0.00000	125.32175			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	121.58094	0.00000	121.58094			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	122.05088	0.00000	122.05088			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	122.44000	0.00000	122.44000			0.00	0	3,738,831,800.00
CLN313		On 14/11/2022	Spot Bond	0.00000	101.04175	0.00000	101.01860			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.11000	95.04695	11.17500	94.68511			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.63000	91.74601	11.69500	91.38350			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.02208	0.00000	100.00000			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.28526	0.00000	100.26143			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	101.01702	0.00000	100.99443			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	101.28845	0.00000	101.26713			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	101.37983	0.00000	101.35632			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	103.68430	8.80500	103.65963			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.24974	0.00000	100.22889			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	101.15656	0.00000	101.13544			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	118.73936	0.00000	118.73936			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.26150	0.00000	100.23965			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.26626	0.00000	100.24402			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.28463	0.00000	100.26085			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.26325	0.00000	100.24126			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.36507	0.00000	100.33455			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.36507	0.00000	100.33455			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.36507	0.00000	100.33455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN332	On 20/06/2018	Spot Bond	0.00000		100.29972	0.00000	100.27458				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000		100.14817	0.00000	100.12947				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000		101.15124	0.00000	101.13380				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.02208	0.00000	100.00000				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		107.67056	0.00000	107.67056				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		107.77291	0.00000	107.77291				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000		100.15049	0.00000	100.13166				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		101.23400	0.00000	101.21218				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.33100	0.00000	100.30333				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.02222	0.00000	100.00000				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.38053	0.00000	100.34860				0.00	385,000,000	192,500,000.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.31236	0.00000	100.28612				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.23853	0.00000	100.21851				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.27577	0.00000	100.25273				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		101.22035	0.00000	101.19876				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		101.00982	0.00000	100.98917				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000		100.14943	0.00000	100.13073				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.02156	0.00000	100.00000				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		101.14565	0.00000	101.12585				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000		100.93304	0.00000	100.90654				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000		100.93304	0.00000	100.90654				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.63059	0.00000	100.61038				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.37582	0.00000	100.34440				0.00	77,000,000	38,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		101.00483		0.00000	100.97630			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000		100.97135		0.00000	100.94377			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		101.19708		0.00000	101.17552			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		101.18155		0.00000	101.16038			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.22682		0.00000	100.20788			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		100.22375		10.55000	100.19576			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.29000		101.82221		10.35500	101.39151			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.24357		0.00000	100.22323			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		101.38046		0.00000	101.35480			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.43000		103.37054		12.49500	102.96353			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		101.28209		0.00000	101.25536			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.46000		102.92395		12.52500	102.53136			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.89000		102.49002		10.95500	102.10335			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.94068		0.00000	100.91404			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.59722		0.00000	100.57483			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.37949		0.00000	100.35410			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		38.60899		7.01000	38.60183			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		150.11620		0.00000	148.44059			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.73500		132.30262		8.81000	131.74306			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.35000		141.97087		8.42500	140.50838			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.35000		142.32193		8.42500	140.86889			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		89.14443		0.00000	89.12528			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF02		On 20/10/2015	Spot Bond	0.00000	89.05161	0.00000	89.03230			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	99.81055	0.00000	99.78958			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	99.81055	0.00000	99.78958			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	100.27068	0.00000	100.24797			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	100.25269	0.00000	100.23149			0.00	0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	100.25629	0.00000	100.23479			0.00	0	0.00
CLNF08		On 10/07/2017	Spot Bond	0.00000	101.66539	0.00000	0.00000			0.00	0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	100.25451	0.00000	100.23325			0.00	0	0.00
CLNF10		On 24/07/2017	Spot Bond	0.00000	101.28845	0.00000	101.26713			0.00	0	0.00
CLNF11		On 20/03/2018	Spot Bond	0.00000	100.23097	0.00000	100.21168			0.00	0	0.00
COH001		On 26/11/2018	Spot Bond	0.00000	100.78186	0.00000	100.75874			0.00	0	0.00
COJ02		On 15/09/2016	Spot Bond	9.24000	104.00125	9.29000	103.90776			0.00	0	0.00
COJ04		On 05/06/2018	Spot Bond	9.27500	101.93439	9.33500	101.70619			0.00	0	710,000,000.00
COJ05		On 05/06/2023	Spot Bond	10.53000	113.59216	10.59500	113.15948			0.00	0	0.00
COJ06		On 09/12/2015	Spot Bond	8.59000	106.76182	8.64000	106.65804			0.00	0	0.00
COJ07		On 23/03/2021	Spot Bond	10.12000	103.50366	10.18500	103.15002			0.00	0	0.00
COT01		On 03/04/2023	Spot Bond	10.42000	92.41581	10.48500	92.03597			0.00	0	0.00
COT02		On 03/04/2028	Spot Bond	11.08000	93.75714	11.15500	93.22836			0.00	0	0.00
COT03		On 05/06/2028	Spot Bond	11.08000	91.55950	11.15500	91.04953			0.00	0	0.00
CPL002		On 29/11/2014	Spot Bond	0.00000	100.63549	0.00000	100.61548			0.00	0	0.00
CPL003		On 28/02/2017	Spot Bond	0.00000	100.64872	0.00000	100.62831			0.00	0	0.00
CPL005		On 01/03/2015	Spot Bond	0.00000	100.57455	0.00000	100.55449			0.00	0	0.00
CPL007		On 01/08/2015	Spot Bond	0.00000	101.10682	0.00000	101.08755			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL018	On 07/04/2014	Spot Bond	0.00000	102.97817		0.00000	102.96224			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000	102.54984		0.00000	102.53410			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.44000	100.23067		11.50500	99.84535			0.00	0	500,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.54635		100.00000	10.52080			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	101.09330		0.00000	101.07573			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.55000	95.04425		8.61000	94.85034			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.55561		0.00000	100.53930			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.45740		0.00000	100.44113			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.43918		0.00000	100.41931			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000	100.95916		0.00000	100.94233			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	102.35931		0.00000	102.32589			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.33037		0.00000	100.30276			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	99.94648		0.00000	99.91972			0.00	51,400,000	25,700,000.00
DRD04	On 03/07/2015	Spot Bond	0.00000	99.94377		0.00000	99.91566			0.00	51,400,000	25,700,000.00
DV21	On 15/06/2016	Spot Bond	7.47000	119.43387		7.52000	119.29992			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.84500	104.08120		8.91500	103.73676			56,608,000,000.00	6,400,000	2,287,492,800.00
DV23	On 27/02/2023	Spot Bond	9.17000	105.87421		9.23500	105.44613			59,605,000,000.00	6,500,000	2,590,799,300.00
DV24	On 18/02/2024	Spot Bond	9.28000	103.72045		9.34500	103.27349			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.64000	104.74735		9.75500	103.80294			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	100.36200		0.00000	100.34549			0.00	300,000,000	100,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.38095		0.00000	100.36375			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.72786		0.00000	100.71012			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.25220		0.00000	100.23411			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.43500	126.64467		8.50500	126.22623			0.00	0	1,800,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EDC01	On 04/04/2016	Spot Bond	0.00000	103.93793	0.00000	103.90631				0.00	7,521,600,000	3,010,800,000.00
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	131.98093	0.10000	131.96845				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.17000	116.96146	2.20000	116.53284				0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.18000	104.40182	2.21000	103.97009				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.30000	102.87022	2.33000	102.43871				0.00	0	19,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	10.02000	104.29433	10.08500	103.96249				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.87000	104.79904	9.93500	104.44223				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.13000	103.59185	10.20500	103.09919				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.33000	98.06747	10.44500	97.54472				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.79482	0.00000	100.77544				0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.33985	0.00000	100.32199				0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.93372	0.00000	100.91623				0.00	300,000,000	100,000,000.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.70358	0.00000	100.68600				0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.69165	0.00000	100.67394				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	83.71560	100.00000	83.52403				0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000	98.72050	100.00000	98.46139				0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000	89.24205	100.00000	89.02439				0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	69.25996	100.00000	69.12879				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	129.46724	3.00000	129.44470				0.00	0	70,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS02	On 01/07/2015	Spot Bond	11.65000	104.60668		11.70000	104.51640			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	103.80331		0.00000	103.77660			0.00	0	40,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000	101.36313		0.00000	101.34040			0.00	0	20,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000	99.82706		0.00000	99.80551			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.26500	94.61648		10.33000	94.38763			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	99.93956		0.00000	99.91947			0.00	0	20,000,000.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.65714		0.00000	100.63610			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.96165		0.00000	100.93925			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.88583		0.00000	100.86521			0.00	4,800,000	2,400,000.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.85970		0.00000	100.83925			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.97910		0.00000	100.95629			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.94627		0.00000	100.92377			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.82162		0.00000	100.80250			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.84504		0.00000	100.82538			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.79610		0.00000	100.77716			0.00	102,600,000	51,300,000.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.83080		0.00000	100.81104			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.78916		0.00000	100.77038			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.81809		0.00000	100.79862			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.06000	101.58035		7.11000	101.49441			0.00	0	300,000,000.00
ES18	On 20/04/2018	Spot Bond	8.07000	108.14407		8.13500	107.89431			78,279,000,000.00	9,700,000	7,280,024,800.00
ES23	On 25/01/2023	Spot Bond	8.70500	109.65736		8.77000	109.21773			67,028,500,000.00	7,700,000	3,310,970,200.00
ES26	On 02/04/2026	Spot Bond	8.94000	92.05413		9.01500	91.51835			102,810,000,000.00	11,500,000	5,162,961,300.00
ES33	On 15/09/2033	Spot Bond	9.48500	82.86120		9.59000	82.04783			161,245,000,000.00	17,000,000	46,119,101,200.00
ES42	On 25/04/2042	Spot Bond	9.66000	92.52006		9.77000	91.54869			0.00	0	16,300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.72070		0.00000	100.70057			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		101.34875		0.00000	101.32948			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.11962		0.00000	100.02165			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.57086		0.00000	100.55290			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		99.86420		0.00000	99.84727			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.38605		0.00000	100.36767			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.85241	100.00000	100.00000	11.82274			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.53446	100.00000	100.00000	11.50558			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.29246		0.00000	100.27291			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.30442		0.00000	100.28406			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.32827		0.00000	100.30632			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.35208		0.00000	100.32853			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.89000		101.30641		6.94000	101.26528			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.74500		97.70924		9.81000	97.44935			0.00	0	10,000,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.39124		0.00000	100.37352			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.39117		0.00000	100.37345			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		101.24087		0.00000	101.22007			0.00	0	40,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		102.51503		0.00000	102.48843			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.54500		104.90954		11.61000	104.64316			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		98.71944		0.00000	98.69842			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.35000		124.63857		2.42000	124.00984			0.00	0	20,000,000.00
FRBI23	On 07/12/2023	Spot Bond	2.27000		266.20468		2.27000	266.16373			0.00	0	40,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.45000		104.60373		2.45000	104.58709			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI28	On 31/03/2028	Spot Bond	2.72000		147.51733		2.75000	146.97859			0.00	0	10,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.58000		198.94913		2.58000	198.91684			0.00	0	10,000,000.00
FRBN04	On 15/09/2015	Spot Bond	7.90000		108.16409		7.95000	108.07023			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.95300		59.37074		7.95600	59.34900			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48300		37.46211		9.48300	37.45222			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000		36.17839		9.72000	36.16868			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		103.16209		0.00000	103.12834			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		101.11613		0.00000	101.08491			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		101.08511		0.00000	101.05476			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		101.08511		0.00000	101.05476			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.76597		0.00000	100.73892			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		101.06669		0.00000	101.03685			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.30293		0.00000	100.27752			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.41712		0.00000	100.38924			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.26112		0.00000	100.23922			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.28751		0.00000	100.26339			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		101.09568		0.00000	100.99481			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		100.41108		0.00000	100.38360			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.28147		0.00000	100.25796			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		100.26784		0.00000	100.24547			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC122		On 20/06/2017	Spot Bond	0.00000	100.31248		0.00000	100.28637			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	100.27672		0.00000	100.25359			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	100.29475		0.00000	100.27012			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	100.36487		0.00000	100.33437			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.35392		0.00000	100.32432			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.99282		100.09221	13.95889			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.25038		0.00000	100.22947			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC145	On 20/09/2017	Spot Bond	0.00000	109.46322		0.00000	108.05988			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.30136		0.00000	100.27605			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.33799		0.00000	100.30962			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.99779		0.00000	100.96989			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	104.27514		0.00000	104.05460			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.28098		0.00000	100.25740			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	100.28423		0.00000	100.26038			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.25882		0.00000	100.23710			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.26245		0.00000	100.24052			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.34608		0.00000	100.31715			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.38197		0.00000	100.36383			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.36373		0.00000	100.34559			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.25769		0.00000	100.23616			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	54.24486		13.22500	54.22568			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.24243		0.00000	100.22218			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.24275		0.00000	100.22247			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.36396		0.00000	100.33344			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.25420		0.00000	100.23296			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.69500	92.88557		3.69500	92.86765			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.26562		0.00000	100.24344			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.26562		0.00000	100.24344			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.82756		0.00000	100.80555			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.02208		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
FRC174	On 20/06/2018	Spot Bond	0.00000	98.29445	0.00000	98.27269				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	100.81229	0.00000	99.59754				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.24974	0.00000	100.22889				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.24371	0.00000	100.22335				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	101.34075	0.00000	101.31536				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.28685	0.00000	100.26288				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.99904	0.00000	100.97861				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	101.32620	0.00000	101.30110				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	101.40489	0.00000	101.38065				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.33037	0.00000	100.30276				0.00	256,600,000	128,300,000.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.25991	0.00000	100.23820				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.33005	0.00000	100.30247				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.24084	0.00000	100.22072				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	101.31406	0.00000	101.27674				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.26245	0.00000	100.24052				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.26245	0.00000	100.24052				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.34045	0.00000	100.32141				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	101.46672	0.00000	101.44418				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.28188	0.00000	100.25823				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.28032	0.00000	100.25679				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.48897	0.00000	100.46677				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.24024	0.00000	100.22010				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	101.24879	0.00000	101.22735				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC66	On 31/01/2022	Spot Bond	3.59000	114.33444		3.66000	113.76056			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.28546		0.00000	100.26150			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.28835		0.00000	100.26415			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.57000	114.49273		3.64000	113.91801			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.85000	121.94052		1.85000	121.92318			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.59000	114.33444		3.66000	113.76056			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.83000	120.33720		2.83000	120.31680			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.90000	125.57184		2.90000	125.55041			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	101.42382		0.00000	101.39956			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	99.09903		0.00000	97.44712			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.45813		0.00000	100.42752			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.46617		0.00000	100.43501			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.24816		0.00000	100.22734			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.28357		0.00000	100.25978			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	103.36006		0.00000	103.16620			0.00	12,400,000	6,200,000.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.33102		0.00000	100.30324			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.31886		0.00000	100.29210			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.26974		0.00000	100.24721			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.42597		0.00000	100.39750			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.26943		0.00000	100.24692			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	102.55397		0.00000	102.37305			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	95.35179		0.00000	93.70604			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	93.87283		0.00000	92.21507			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.32830		0.00000	100.30994			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD01U	On 22/12/2018	Spot Bond	100.00000		8.57028	100.00000	8.54952				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		14.46986	100.00000	14.43481				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.97000		141.44752	4.97000	141.41567				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		102.03377	0.00000	102.01789				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.47465	0.00000	100.45828				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		103.33949	0.00000	103.31997				0.00	400,000,000	100,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.73472	0.00000	101.71460				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		102.92759	0.00000	102.90453				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.76115	0.00000	100.74148				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.21789	0.00000	100.19969				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000		87.96579	0.00000	86.92862				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.77000		119.96652	2.77000	119.94639				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		101.20718	0.00000	101.18870				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.95452	10.38000	101.92550				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.95452	10.38000	101.92550				0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		101.28303	0.00000	101.28303				0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.90021	0.00000	100.88356				0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		101.42347	0.00000	101.39967				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.91000		96.99502	2.91000	96.97837				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.89000		190.25651	2.89000	190.22404				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.88000		97.51613	2.88000	97.49948				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.78000		255.97037	2.78000	255.92745				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.28000		265.99929	2.28000	265.95830				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS43	On 07/12/2023	Spot Bond	3.00000		251.70338		3.00000	251.65968			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.72000		121.45708		2.79000	120.84529			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		101.18175		0.00000	101.16168			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.25000		121.67682		2.32000	121.06279			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		101.39946		0.00000	101.37849			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.61226		0.00000	101.59233			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.14781		0.00000	101.12742			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.75000		96.10183		2.75000	96.08575			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		14.99906		104.97509	14.96112			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		18.96503		101.07593	18.91863			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		11.53499		100.44759	11.50694			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.33122		0.00000	100.31374			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		17.45423		100.76967	17.41166			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	2.41000		105.27491		2.41000	105.25832			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.41000		105.00690		2.41000	104.99031			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.37568		0.00000	98.37459			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.44000		104.70435		2.44000	104.68773			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.72239		0.00000	100.69966			0.00	256,600,000	128,300,000.00
FRS90	On 07/12/2023	Spot Bond	2.48000		331.86728		2.48000	331.81434			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.12387		0.00000	100.10836			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		101.05907		0.00000	101.03799			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS94	On 08/08/2018	Spot Bond	0.00000	100.99807	0.00000	100.97822				0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.95037	0.00000	100.93149				0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.67385	0.00000	100.65331				0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.59552	0.00000	100.57643				0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	101.02591	0.00000	100.99902				0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	101.59452	0.00000	101.57428				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.22000	101.60097	6.26500	101.56531				821,040,000,000.00	132,000,000	3,286,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.86000	102.13343	6.91000	102.06866				0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.91000	100.56031	7.96000	100.42934				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.40500	100.66512	8.46500	100.46563				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.56500	111.35457	8.63000	111.10241				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.05500	103.14948	9.12500	102.82185				0.00	0	840,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.23000	97.69236	9.29500	97.36075				0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.73000	89.03682	9.79500	88.66246				0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.77000	109.69071	9.84500	109.15097				0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.06000	95.96197	10.13500	95.42561				0.00	0	670,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.31000	94.58480	10.42500	93.69813				0.00	0	280,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.30500	82.32891	10.41500	81.48969				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	100.21267	0.00000	100.19482				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.22079	0.00000	100.20226				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.22402	0.00000	100.20523				0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.23206	0.00000	100.21259				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.24496		0.00000	100.22440			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.25462		0.00000	100.23325			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.29641		0.00000	100.27153			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.66118		0.00000	100.64466			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.69705		0.00000	100.67963			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.72952		0.00000	100.71128			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.73716		0.00000	100.71872			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.75882		0.00000	100.73984			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.79135		0.00000	100.77155			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.81845		0.00000	100.79797			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.93759		0.00000	100.91409			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.84584		0.00000	101.82605			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	99.82403		0.00000	99.80452			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.62500	99.38556		9.68500	103.93488			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT28	On 05/05/2014	Spot Bond	0.00000	100.90664		0.00000	100.89178			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	0.00000	98.73755		0.00000	98.72115			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond	0.00000	99.58491		0.00000	99.57008			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	101.07136		0.00000	101.05254			0.00	60,200,000	30,100,000.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	101.09743		0.00000	101.07820			0.00	0	200,000,000.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	101.14783		0.00000	101.12780			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	101.21037		0.00000	101.18933			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1C	On 25/10/2017	Spot Bond		0.00000	101.29718		0.00000	101.27476			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	100.44289		0.00000	100.42286			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	101.62296		0.00000	101.60369			0.00	80,000,000	40,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	101.37771		0.00000	101.35862			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	101.29894		0.00000	101.27847			0.00	40,000,000	20,000,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	101.48430		0.00000	101.46628			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.41873		0.00000	100.39883			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.80830		0.00000	100.78754			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	5,349,500,000.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.08668		0.00000	100.06934			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.62980		0.00000	100.61220			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.16957		0.00000	100.14817			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	101.44154		0.00000	101.41756			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	101.79861		0.00000	101.23705			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.37872		0.00000	100.35880			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	101.11464		0.00000	101.09523			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	101.12858		0.00000	101.10893			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond		0.00000	101.00316		0.00000	100.98819			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond		0.00000	100.92637		0.00000	100.91012			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		101.31610		0.00000	101.29632			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.26462		97.35718		8.31360	97.24064			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		101.38395		0.00000	101.36320			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.61718		104.41639		8.66612	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		101.47117		0.00000	101.44918			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.06723		104.41639		9.11612	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		101.57774		0.00000	101.55423			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		101.41340		0.00000	101.39325			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		101.57503		0.00000	101.55331			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.63718		0.00000	101.61462			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.90317		0.00000	100.88214			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000		101.15325		9.89000	101.12629			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.57500		107.24542		8.64500	106.87236			0.00	0	3,070,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.05000		270.77211		2.05000	270.73208			0.00	0	8,860,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.03000		271.19201		2.03000	271.15206			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.46500		99.58444		9.57000	98.63970			0.00	0	3,226,200,000.00
HWAY35	On 31/07/2035	Spot Bond	9.38500		100.27454		9.49000	99.30490			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF01U	On 26/03/2015	Spot Bond	100.00000		51.95055	100.00000	51.82470				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		13.48704	100.00000	13.45437				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		64.80489	100.00000	64.64441				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		30.03396	100.00000	29.95959				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		15.94512	100.00000	15.90564				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		9.49609	100.00000	9.47231				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		54.87695	100.00000	100.00000				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.80000		111.37650	1.80000	111.36076				3,600,000,000,000.00	2,000,000,000	66,364,200,000.00
I2038	On 31/01/2038	Spot Bond	2.15000		111.30871	2.15000	111.29193				30,960,000,000,000.00	14,400,000,000	28,582,210,200.00
I2046	On 31/03/2046	Spot Bond	2.26000		108.21803	2.26000	108.20145				37,616,841,200,000.00	16,644,620,000	44,786,915,300.00
I2050	On 31/12/2050	Spot Bond	2.21000		117.37316	2.25000	116.22084				4,420,000,000,000.00	2,000,000,000	16,185,399,200.00
IBC01	On 16/03/2015	Spot Bond	0.00000		92.70000	0.00000	92.65000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.79000		102.84409	7.84000	102.77704				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		101.20561	0.00000	101.18607				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.40052	0.00000	100.38162				0.00	0	60,000,000.00
IBL21	On 15/03/2016	Spot Bond	8.29000		102.59093	8.34000	102.47842				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.52500		105.28397	8.58500	105.05640				0.00	0	3,800,000,000.00
IBL23	On 21/04/2014	Spot Bond	7.89500		103.78104	7.94000	103.75602				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		101.19209	0.00000	101.17382				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.77986	0.00000	100.76130				0.00	0	500,000,000.00
IBL26	On 18/08/2014	Spot Bond	4.82000		113.71380	4.82000	113.68862				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.11000		101.28552	8.16000	101.15648				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		101.04435	0.00000	101.02615				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL33	On 03/11/2016	Spot Bond	0.00000	101.10636		0.00000	101.08707			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.67000	124.18459		1.67000	124.16749			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.32000	124.90066		2.39000	124.27053			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.48260		0.00000	100.46583			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	101.31120		0.00000	101.29137			0.00	10,000,000,000	16,000,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.64500	100.37530		8.70500	100.15217			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.80321		0.00000	100.78477			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	102.01674		0.00000	101.99488			0.00	7,000,000,000	3,500,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.79936		0.00000	100.78083			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.17500	97.77493		9.24000	97.51301			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.66500	90.98094		9.73500	90.67287			0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.61519		0.00000	100.59655			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.72500	95.36762		8.78500	95.15195			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.71500	98.57345		9.78500	98.22830			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	101.09133		0.00000	101.07331			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	101.12406		0.00000	101.10549			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	8.05000	99.51378		8.10000	99.38857			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.95500	98.34344		9.02000	98.09462			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	101.24647		0.00000	101.22583			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.84799		0.00000	100.83002			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.29500	101.65398		8.35500	101.48002			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.91500	102.22317		8.98000	101.94411			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.92000	103.27543		9.98500	102.83951			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	100.00000	1.44469		100.00000	1.44115			0.00	0	15,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00365	100.00000	0.00364				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		101.13700	0.00000	101.11929				0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		101.19357	0.00000	101.17504				0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.27000		99.18452	9.33500	98.85510				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		102.24999	5.00000	102.23612				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		102.24999	5.00000	102.23612				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		100.82190	5.00000	100.80815				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		102.24999	5.00000	102.23612				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.19391	4.00000	100.18313				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		100.71643	0.00000	100.69168				0.00	0	517,000,000.00
IDW002	On 30/06/2016	Spot Bond	0.00000		100.67385	0.00000	100.64966				0.00	0	267,100,000.00
IDW003	On 30/06/2016	Spot Bond	0.00000		100.02498	0.00000	100.00000				0.00	0	38,700,000.00
IF422U	On 27/05/2014	Spot Bond	100.00000		83.87050	100.00000	83.31507				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		105.93163	9.20000	105.90559				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.02064	0.00000	100.00008				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.02064	0.00000	100.00008				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.96170	0.00000	100.93930				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.61854	100.00000	7.60009				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000		101.11430	0.00000	101.09664				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.97633	0.00000	100.95818				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.84946	0.00000	100.83135				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.79000		99.61017	9.84000	99.53993				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.59667	0.00000	100.57866				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN05Q	On 13/05/2014	Spot Bond	0.00000	102.16452		0.00000	102.14884			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.36931		0.00000	100.35246			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.60528		0.00000	100.58006			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.13876		100.00000	6.12338			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond	100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	83.52403		100.00000	83.33333			0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	83.32886		100.00000	83.14449			0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000	98.36065		100.00000	97.56097			0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000	94.39535		100.00000	93.66923			0.00	0	0.00
INA414	On 01/04/2014	Spot Bond	5.80000	99.92061		5.80000	99.88889			0.00	0	0.00
INA415	On 08/04/2014	Spot Bond	5.80000	99.80968		5.80000	99.77803			0.00	0	0.00
INA416	On 15/04/2014	Spot Bond	5.80000	99.69899		5.80000	99.66741			0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	5.90000	99.58148		5.90000	99.54944			0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	5.90000	99.46941		5.90000	99.43743			0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	5.90000	99.35758		5.90000	99.32567			0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	5.90000	99.24600		5.90000	99.21417			0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	6.00000	99.12014		6.00000	99.08785			0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	6.00000	99.00722		6.00000	98.97500			0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	6.05000	98.77211		6.05000	98.73978			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.02318		0.00000	99.99979			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.35676	100.78775		11.47328	100.63256			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.35676	99.65801		11.47328	99.50457			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.18238		0.00000	100.15936			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.61643		0.00000	100.58842			0.00	42,200,000	21,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING138		On 22/03/2017	Spot Bond	0.00000	100.17910		0.00000	100.15654			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	99.96486		6.50000	99.94730			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.27355		0.00000	100.25070			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.01785		0.00000	99.99997			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	97.40434		0.00000	97.39659			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.34377		0.00000	100.32461			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	101.20856		0.00000	101.19217			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	101.30401		0.00000	101.28547			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.84908		0.00000	100.83172			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.17485		0.00000	100.15296			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.55946		0.00000	100.53929			0.00	0	0.00
ING233		On 25/06/2014	Spot Bond	0.00000	102.06370		0.00000	102.04795			0.00	0	0.00
ING234		On 28/05/2014	Spot Bond	0.00000	101.98740		0.00000	101.97137			0.00	0	0.00
ING235		On 20/12/2014	Spot Bond	0.00000	100.20191		0.00000	100.18504			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	100.20030		0.00000	100.18358			0.00	0	0.00
ING237		On 09/06/2014	Spot Bond	0.00000	100.35906		0.00000	100.34268			0.00	0	0.00
ING239		On 15/07/2014	Spot Bond	0.00000	101.13899		0.00000	101.12220			0.00	0	0.00
ING241		On 03/02/2015	Spot Bond	0.00000	100.94489		0.00000	100.92763			0.00	0	0.00
ING242		On 10/02/2015	Spot Bond	0.00000	100.82425		0.00000	100.80705			0.00	0	0.00
ING243		On 18/02/2015	Spot Bond	0.00000	100.71706		0.00000	100.70000			0.00	0	0.00
ING244		On 18/02/2015	Spot Bond	0.00000	100.70850		0.00000	100.69164			0.00	0	0.00
ING245		On 28/08/2014	Spot Bond	0.00000	100.52197		0.00000	100.50520			0.00	0	0.00
ING247		On 17/09/2014	Spot Bond	0.00000	100.24349		0.00000	100.22726			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING89	On 31/12/2014	Spot Bond	0.00000		100.02576		0.00000	100.00000			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000		100.53350		0.00000	100.51671			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond	0.00000		99.40528		0.00000	99.38963			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond	100.00000		97.85523		100.00000	97.59358			0.00	0	0.00
IP268U	On 23/04/2014	Spot Bond	100.00000		94.31525		100.00000	94.07216			0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000		82.39278		100.00000	82.20721			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		101.40480		0.00000	101.38586			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		101.43671		0.00000	101.41736			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		101.45803		0.00000	101.43840			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.80000		104.10402		8.85000	103.94875			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	7.59500		101.34301		7.59500	101.34300			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.42821		0.00000	100.40853			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.12500		102.02436		9.18500	101.82167			0.00	0	40,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		99.88715		0.00000	99.86837			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		99.82371		0.00000	99.80421			0.00	0	20,000,000.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.82801		0.00000	100.80353			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.18602		0.00000	100.16261			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.97000		104.65817		9.02000	104.57513			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		102.19862		0.00000	102.17301			0.00	0	50,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.60196		0.00000	100.57872			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.41000		115.76808		3.48000	115.18658			0.00	0	60,000,000.00
IV019	On 31/03/2028	Spot Bond	3.90000		128.77189		3.93000	128.30737			0.00	0	500,000,000.00
IV022	On 02/04/2022	Spot Bond	0.00000		99.97816		0.00000	99.95677			0.00	0	10,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		101.64253		0.00000	101.62060			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV024	On 27/07/2022	Spot Bond	0.00000	101.63853	0.00000	101.61537				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.45258	0.00000	100.42996				0.00	0	40,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.03319	0.00000	100.08435				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.80000	91.96709	3.80000	91.94908				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.80000	98.13146	3.80000	98.11225				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.50075	0.00000	100.47692				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	101.08585	0.00000	101.06226				0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.36931	0.00000	100.35246				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.24500	110.41517	12.31000	110.16887				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.54862	0.00000	101.52288				0.00	100,000,000	50,000,000.00
IV19A	On 31/03/2028	Spot Bond	3.90000	128.77189	3.93000	128.30737				0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000	82.76694	100.00000	82.22598				0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000	92.95420	100.00000	92.25000				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.57303	0.00000	100.55500				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	101.18713	0.00000	101.17008				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.72663	0.00000	100.70931				0.00	0	0.00
IVA413	On 27/03/2014	Spot Bond	5.80000	97.18173	5.80000	97.18173				0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond	5.80000	99.88889	5.80000	99.87304				0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond	5.80000	99.77803	5.80000	99.76221			87,000,000,000,000.00	15,000,000,000	10,000,000,000.00	
IVA416	On 17/04/2014	Spot Bond	5.80000	99.66741	5.80000	99.65163				0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond	5.90000	99.54944	5.90000	99.53342				0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond	5.90000	99.32567	5.90000	99.30973				0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond	5.90000	99.21417	5.90000	99.19826				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA422	On 29/05/2014	Spot Bond	6.00000	98.97500		6.00000	98.95890			0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	6.05000	98.73978		6.05000	98.72363			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	101.00962		0.00000	100.98864			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	101.11873		0.00000	101.09908			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	101.16454		0.00000	101.14475			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	101.57775		0.00000	101.55931			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	99.94650		0.00000	99.92870			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.97175		0.00000	100.95393			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.94528		0.00000	100.92815			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.85230		0.00000	100.83538			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.96754		0.00000	100.94979			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.72637		0.00000	100.70821			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.75624		0.00000	100.73520			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.62066		0.00000	100.60099			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	101.43681		0.00000	101.41746			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	101.44747		0.00000	101.42798			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	101.46880		0.00000	101.44903			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	101.37283		0.00000	101.35431			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	101.30641		0.00000	101.28677			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	101.11868		0.00000	101.09903			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.26204		0.00000	100.24177			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.82272		0.00000	100.80365			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.60701		0.00000	100.58907			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.60056		0.00000	100.58280			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVF57U	On 12/02/2015	Spot Bond	100.00000		61.10537	100.00000	60.95236				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		89.24205	100.00000	89.02439				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		89.24205	100.00000	89.02439				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		101.25991	0.00000	101.23946				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		64.41897	100.00000	64.25944				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		101.60577	0.00000	101.58611				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		23.12576	100.00000	23.06786				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		101.49799	0.00000	101.47729				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		57.45903	100.00000	57.31515				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		58.75125	100.00000	58.60414				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		63.25026	100.00000	63.09363				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		60.17366	100.00000	60.05950				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		62.66629	100.00000	62.50937				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		56.56553	100.00000	56.42850				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		59.14003	100.00000	58.94917				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.69305	0.00000	100.67048				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.40151	0.00000	101.37701				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.73000		136.46243	8.80500	135.68815				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.58750	0.00000	100.35843				0.00	4,851,400,000	2,425,700,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.27096	0.00000	100.25279				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.62967	0.00000	100.60985				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.48518	0.00000	100.46616				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		101.19427	0.00000	101.17451				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL02	On 13/08/2017	Spot Bond	9.22500	96.56129		9.28500	96.37142			0.00	0	0.00
LGL03	On 03/04/2018	Spot Bond	9.37500	94.27418		9.43500	94.06095			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.81500	98.11742		9.88500	97.77225			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.55719		0.00000	100.52781			0.00	51,400,000	25,700,000.00
LHL02	On 13/12/2015	Spot Bond	10.79000	103.03379		10.84000	102.92806			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.60794		0.00000	100.57586			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.78822		0.00000	100.76806			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.84192		0.00000	100.82040			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.90627		0.00000	100.88311			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000	101.00197		0.00000	100.98511			0.00	300,000,000	100,000,000.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	101.25554		0.00000	101.23852			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	0.00000	99.98540		0.00000	99.97080			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000	99.67897		0.00000	99.66437			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000	99.30552		0.00000	99.28973			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	100.39897		0.00000	100.38301			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	98.94862		0.00000	98.93269			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	100.00000	99.81785		100.00000	100.00000			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000	97.33333		100.00000	97.07447			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	61.73282		100.00000	61.61570			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	57.45903		100.00000	57.31515			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.54552		0.00000	100.52136			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	53.74491		100.00000	53.61471			0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond	100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
MAQ15U	On 02/04/2014	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ16U	On 07/04/2014	Spot Bond	100.00000		98.38275	100.00000	98.11828				0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond	100.00000		92.87532	100.00000	92.63959				0.00	0	0.00
MAQ18U	On 17/04/2014	Spot Bond	100.00000		95.80052	100.00000	95.54974				0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000		99.76878	0.00000	99.75433				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		101.48790	0.00000	101.47139				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.67955	0.00000	100.66234				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.07023	0.00000	100.05339				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		101.28656	0.00000	101.26842				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.38126	0.00000	100.36387				0.00	438,600,000	119,300,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000		101.06186	0.00000	101.04216				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.40025	0.00000	100.38300				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.37578	0.00000	100.35877				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.71663	0.00000	100.69811				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.81748	0.00000	100.80089				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.88276	0.00000	100.86482				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		97.33333	100.00000	100.31433				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		80.00000	100.00000	79.76879				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		61.43331	100.00000	61.27948				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		21.48640	100.00000	21.43435				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		52.45703	100.00000	52.32995				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.09500		103.89916	9.16000	103.61617				0.00	0	140,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.40679	0.00000	100.38537				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.37867	0.00000	100.35875		0.00		0	0.00	
MCB6M	On 13/01/2015	Spot Bond	0.00000	101.85347	0.00000	101.83541		0.00		0	0.00	
MEFSA1	On 05/10/2014	Spot Bond	0.00000	99.88547	0.00000	99.86641		0.00		0	0.00	
MEFSA2	On 05/10/2014	Spot Bond	0.00000	99.88465	0.00000	99.86545		0.00		0	0.00	
MEFSA3	On 05/10/2016	Spot Bond	0.00000	99.88055	0.00000	99.86068		0.00		0	0.00	
MEFSA4	On 05/01/2019	Spot Bond	0.00000	101.45116	0.00000	101.43093		0.00		0	0.00	
MEFSA6	On 05/07/2026	Spot Bond	0.00000	101.52970	0.00000	101.50851		0.00		0	0.00	
MEFSB3	On 05/10/2016	Spot Bond	8.46000	100.19623	8.52000	100.03996		0.00		0	100,000,000.00	
MEFSB4	On 05/01/2019	Spot Bond	9.16500	102.85613	9.23000	102.58336		0.00		0	0.00	
MEFSB5	On 05/01/2022	Spot Bond	9.94500	102.69370	10.01000	102.31999		0.00		0	0.00	
MET01	On 15/12/2014	Spot Bond	6.83500	104.33770	6.88000	104.28726		0.00		0	0.00	
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.22238	0.00000	100.20372		0.00		0	0.00	
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.23046	0.00000	100.21112		0.00		0	0.00	
MFS1B	On 20/09/2019	Spot Bond	10.01500	101.31085	10.08500	100.99028		0.00		0	0.00	
MGL01	On 15/09/2015	Spot Bond	7.79000	101.34427	7.84000	101.25516		0.00		0	4,760,000,000.00	
MIL01	On 31/05/2015	Spot Bond	0.00000	100.63947	0.00000	100.61930		0.00		0	0.00	
MIL02	On 31/05/2017	Spot Bond	9.38500	101.31147	9.44500	101.12640		0.00		0	0.00	
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.29705	0.00000	100.27718		0.00		0	0.00	
MMIG02	On 17/03/2026	Spot Bond	9.82000	101.61589	9.88500	101.26518		0.00		0	400,000,000.00	
MMS01U	On 10/12/2016	Spot Bond	100.00000	9.06075	100.00000	9.03880		0.00		0	0.00	
MQB01	On 31/05/2015	Spot Bond	0.00000	100.61345	0.00000	100.59410		0.00		0	0.00	
MQB02	On 31/05/2017	Spot Bond	9.08500	101.20420	9.14500	101.01917		0.00		0	110,000,000.00	
MTN02	On 13/07/2014	Spot Bond	6.32000	103.25352	6.36500	103.22296		0.00		0	10,000,000.00	
MTN03	On 13/07/2015	Spot Bond	7.89000	103.75751	7.94000	103.67439		0.00		0	430,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN04	On 13/07/2017	Spot Bond		9.02500	105.23694		9.08500	105.04061			0.00	0	30,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.61213		100.89771	6.59544			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.69952		100.61875	6.68265			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.84751		0.00000	100.82915			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.86123		0.00000	100.84257			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.87369		0.00000	100.85476			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.87977		0.00000	100.86069			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.95495		0.00000	100.93423			0.00	15,800,000	7,900,000.00
N4C508	On 14/08/2020	Spot Bond		0.00000	101.04235		0.00000	101.01972			0.00	7,800,000	3,900,000.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.42397		100.00000	0.42291			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.42397		100.00000	0.42291			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.27000	97.10437		9.33500	96.71504			0.00	0	1,900,000,000.00
NBK10A	On 25/07/2016	Spot Bond		7.74000	99.51404		7.79000	99.38993			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	101.20163		0.00000	101.18501			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.53500	100.05236		9.60500	99.69427			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	101.37890		0.00000	101.36238			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		9.27000	100.87976		9.33500	100.52616			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.81747		0.00000	100.79938			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.62000	101.03139		9.68500	100.59394			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	102.16439		0.00000	102.14404			0.00	40,000,000	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
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.93449	0.00000	100.91644		0.00		0	0.00	
NBK15B	On 27/08/2017	Spot Bond	0.00000	101.84726	0.00000	101.82653		0.00		0	0.00	
NBK16B	On 25/07/2016	Spot Bond	0.00000	101.03148	0.00000	101.01399		0.00		0	0.00	
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.74198	0.00000	100.72416		0.00		0	0.00	
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.23085	0.00000	100.21305		0.00		0	0.00	
NBK2A	On 15/09/2015	Spot Bond	7.49000	104.62130	7.54000	104.53065		0.00		0	770,000,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.59930	0.00000	100.57766		0.00		0	50,000,000.00	
NBK3A	On 09/09/2019	Spot Bond	8.99500	110.82249	9.06000	110.50416		0.00		0	10,000,000.00	
NBK4	On 28/10/2024	Spot Bond	10.90500	33.46774	10.98000	33.21985		0.00		0	0.00	
NBK6A	On 19/04/2015	Spot Bond	7.89000	106.12251	7.94000	106.04971		0.00		0	2,127,595,700.00	
NBK6B	On 19/04/2015	Spot Bond	0.00000	101.33547	0.00000	101.31541		0.00		0	0.00	
NBK7B	On 19/04/2020	Spot Bond	0.00000	101.41282	0.00000	101.39165		0.00		0	0.00	
NBK9A	On 23/03/2016	Spot Bond	8.24000	102.22868	8.29000	102.11553		0.00		0	0.00	
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.15355	0.00000	100.13418		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	100.73383	0.00000	100.71274		0.00		0	0.00	
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.02084	0.00000	100.00000		0.00		0	0.00	
NCLN55	On 07/04/2015	Spot Bond	0.00000	99.87853	0.00000	99.85832		0.00		0	0.00	
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.49820	0.00000	101.47750		0.00		0	0.00	
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.59420	0.00000	100.57346		0.00		0	0.00	
NCLN61	On 30/11/2015	Spot Bond	0.00000	88.76484	0.00000	88.74636		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.56268	0.00000	100.54303				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	101.17988	0.00000	101.16004				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	101.29331	0.00000	101.27168				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	101.14398	0.00000	101.12392				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	101.59662	0.00000	101.57518				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	84.96204	0.00000	84.94293				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.37217	0.00000	100.35438				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.89050	0.00000	100.86984				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.24092	0.00000	100.22070				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.22801	0.00000	100.20888				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	99.84253	0.00000	99.82291				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.22009	0.00000	100.20162				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.21564	0.00000	100.19764				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.21549	0.00000	100.19750				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	101.12563	0.00000	101.10703				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.24974	0.00000	100.22889				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.07500	103.85532	10.15000	103.35221				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.24816	0.00000	100.22743				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.11000	102.64411	10.18500	102.13222				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.24974	0.00000	100.22889				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.22363	0.00000	100.20496				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.52317	0.00000	100.50439				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED11	On 17/09/2015	Spot Bond	8.74000	102.83810		8.79000	102.74581			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	103.80834		0.00000	103.78333			0.00	4,200,000,000	2,100,000,000.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.70419		0.00000	100.68165			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	99.90372		0.00000	99.88771			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.47500	114.30460		12.53500	114.04809			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	111.03784		0.00000	110.98899			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	101.79054		0.00000	101.77550			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.70346		0.00000	100.67821			0.00	834,000,000	427,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.29000	161.84730		2.29000	161.82233			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.06500	103.05425		9.13500	102.69556			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.38408		0.00000	100.36651			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.37078		0.00000	100.35387			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.69500	104.50153		9.76500	104.14598			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.68301		0.00000	100.66401			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.73028		0.00000	100.71331			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.93292		0.00000	100.63181			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.64392		0.00000	100.62602			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.66839		0.00000	100.64981			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.89500	105.23190		9.96500	104.80530			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.69290		0.00000	100.67364			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.66846		0.00000	100.64988			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.68306		0.00000	100.66407			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.09500	104.50550		10.16500	104.15252			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.73201		0.00000	100.71165			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.70268	0.00000	100.68315				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.69283	0.00000	100.67356				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.87806	0.00000	100.85362				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.81867	0.00000	100.79588				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.71237	0.00000	100.69256				0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.24000	105.02088	7.29000	104.99589				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.83500	116.90481	8.90000	116.61353				0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.20000	122.95419	9.26500	122.50020				0.00	0	750,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.18500	167.05358	2.18500	167.02827				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.43000	126.23653	9.50500	125.52274				0.00	0	3,531,866,900.00
NTC10	On 18/04/2014	Spot Bond	0.00000	101.29268	0.00000	101.27323				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	101.25780	0.00000	101.23885				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.34578	0.00000	101.32486				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	101.15680	0.00000	101.13768				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.97196	0.00000	101.82772				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.16139	0.00000	100.14105				0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.62461	0.00000	100.60557				0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.64695	0.00000	100.62722				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.71701	0.00000	100.69406				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.91279	0.00000	100.88364				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.73595	100.00000	16.69404				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	30.79600	100.00000	30.71975				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.02000	106.59442	7.07000	106.49951				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OTCA2U	On 31/07/2016	Spot Bond	100.00000	15.60064	100.00000	15.56158				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	97.12000	0.00000	97.12000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	45.45858	100.00000	45.34601				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.84875	0.00000	100.83037				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	101.08983	0.00000	101.07155				0.00	300,000,000	100,000,000.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.56163	0.00000	100.54357				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.48948	0.00000	100.47146				0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000	100.76866	0.00000	100.75264				0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000	100.64055	0.00000	100.62453				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.64169	0.00000	100.62370				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.40060	0.00000	100.38135				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.41904	0.00000	100.40148				0.00	0	190,000,000.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.26851	0.00000	100.25056				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.26411	0.00000	100.24646				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.29472	0.00000	100.27501				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.27849	0.00000	100.25988				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.26930	0.00000	100.25131				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.31008	0.00000	100.28935				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.29046	0.00000	100.27105				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.27890	0.00000	100.26025				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.32705	0.00000	100.30518				0.00	11,000,000	5,500,000.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.30442	0.00000	100.28406				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.29007	0.00000	100.27068				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	101.06830	0.00000	101.05001				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A2		On 27/01/2028	Spot Bond	0.00000	101.10318		0.00000	101.08434			0.00	0	0.00
PRE1A3		On 27/01/2028	Spot Bond	0.00000	101.11887		0.00000	101.09979			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	101.15374		0.00000	101.13411			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	101.30363		0.00000	101.28163			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	101.33847		0.00000	101.31592			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	101.27948		0.00000	101.25829			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.79000	103.53357		6.84000	103.49179			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	6.69000	97.03000		6.73500	96.99326			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	8.15000	39.20236		8.22500	38.86404			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.79000	109.75641		6.84000	109.66394		5,452,888,077,000,000.00	03,076,300,000	78,857,481,300.00	
R158		On 15/09/2015	Spot Bond	6.79000	109.75641		6.84000	109.66394			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	6.69000	90.87655		6.74000	90.79630			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.79000	115.54903		6.84000	115.40623			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	6.62000	85.23046		6.67000	85.11413			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.33000	119.71420		8.40500	119.04094		8,463,607,192,404,000.00	16,039,278,800	42,325,920,400.00	
R187P		On 21/12/2026	Spot Bond	8.07000	36.54832		8.14500	36.20675			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.99000	34.12653		8.06500	33.78318			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.78000	276.50766		1.78000	276.46880			0.00	0	27,387,570,800.00
R201		On 21/12/2014	Spot Bond	6.32000	104.10136		6.36500	104.05159		282,518,134,048,000.00	44,702,236,400	81,512,000,000.00	
R202		On 07/12/2033	Spot Bond	2.09000	213.71340		2.09000	213.68156		3,093,200,000,000.00	1,480,000,000	49,623,700,000.00	
R2023		On 28/02/2023	Spot Bond	8.22000	97.73370		8.28500	97.31575		4,702,716,252,000,000.00	72,106,600,000	106,064,700,000.00	
R203		On 15/09/2017	Spot Bond	7.52500	102.54430		7.58500	102.34180		2,279,268,320,000,000.00	02,892,800,000	97,439,300,000.00	
R2030		On 31/01/2030	Spot Bond	8.73500	95.06579		8.84000	94.19740		1,296,415,507,000,000.00	48,416,200,000	26,460,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 31/01/2037	Spot Bond	8.87000	97.79201		8.98000	96.73872			1,072,427,350,000,000.00	20,905,000,000	32,196,281,200.00
R204	On 21/12/2018	Spot Bond	7.74500	103.19376		7.81000	102.91774			2,159,230,193,489,000.00	78,790,212,200	37,222,079,900.00
R2048	On 28/02/2048	Spot Bond	8.95500	98.57528		9.07000	97.36963			642,884,823,000,000.00	71,790,600,000	33,915,200,000.00
R207	On 15/01/2020	Spot Bond	8.01500	98.01563		8.08500	97.68232			2,259,020,536,500,000.00	81,849,100,000	28,271,999,300.00
R208	On 31/03/2021	Spot Bond	8.12000	92.81302		8.18500	92.46703			2,060,445,607,080,000.00	53,749,459,000	17,136,471,700.00
R209	On 31/03/2036	Spot Bond	8.81500	75.28146		8.92000	74.45606			1,435,457,302,151,000.00	62,842,575,400	99,287,402,800.00
R210	On 31/03/2028	Spot Bond	2.00000	160.50559		2.03000	159.91529			830,588,000,000.00	415,294,000	19,652,694,000.00
R211	On 31/01/2017	Spot Bond	0.97000	126.57794		0.97000	126.56293			3,405,573,000.00	3,510,900	25,048,215,600.00
R212	On 31/01/2022	Spot Bond	1.75000	130.00139		1.82000	129.34406			2,635,500,000,000.00	1,506,000,000	89,186,837,100.00
R213	On 28/02/2031	Spot Bond	8.69000	85.76405		8.80500	84.85177			1,444,368,376,000,000.00	66,210,400,000	13,083,302,200.00
R214	On 28/02/2041	Spot Bond	8.88000	76.33935		8.99000	75.43731			2,375,692,152,000,000.00	67,532,900,000	80,821,065,700.00
R226C	On 15/09/2014	Spot Bond	6.29000	97.20262		6.33500	97.16678			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.85000	93.77784		6.90000	93.71733			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.69000	90.87655		6.74000	90.79630			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.61000	88.06824		6.66000	87.96935			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.62000	85.23046		6.67000	85.11413			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.37500	98.60501		6.42000	98.57821			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.32500	95.60050		6.37000	95.55392			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.76000	92.19384		6.81000	92.12240			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.63000	89.37301		6.68000	89.28243			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.61000	86.54258		6.66000	86.43399			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.67000	83.64151		6.72000	83.51625			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.50000	78.87798		7.56000	78.71509			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.55000	75.89072		7.61000	75.71204			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R333C	On 21/06/2018	Spot Bond		7.75000	72.53763		7.81500	72.33102			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.73000	69.89519		7.79500	69.67431			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.71000	67.36197		7.77500	67.12812			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.70000	64.89731		7.76500	64.65178			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.97500	61.47079		8.04500	61.20063			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.95500	59.19012		8.02500	58.91016			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		8.04000	56.59084		8.10500	56.32376			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		8.01000	54.52512		8.07500	54.25084			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.98000	52.54998		8.04500	52.26930			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.95000	50.66102		8.01500	50.37469			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.91000	48.89743		7.97500	48.60587			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.87000	47.21342		7.93500	46.91723			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.27000	43.67512		8.34500	43.34506			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.23000	42.11398		8.30500	41.78066			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.19000	40.62427		8.26500	40.28821			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.15000	39.20236		8.22500	38.86404			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.11000	37.84479		8.18500	37.50465			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.07000	36.54832		8.14500	36.20675			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.03000	35.30986		8.10500	34.96724			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.99000	34.12653		8.06500	33.78318			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	101.84474		0.00000	101.81941			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.80043		0.00000	100.77744			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	101.87380		0.00000	101.84876			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.67187		0.00000	101.64817			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	14.18893		100.00000	14.15340			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.49104		100.00000	6.47496			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	17.65323		100.00000	17.61047			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.50395		0.00000	100.48452			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.01848		0.00000	100.00007			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.42441		0.00000	100.40424			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.79317		0.00000	100.77354			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond	0.00000	100.74419		0.00000	100.72801			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	100.82006		0.00000	100.80223			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.14007		0.00000	100.12229			0.00	40,000,000	3,658,000,000.00
RES06	On 18/10/2014	Spot Bond	0.00000	101.29664		0.00000	101.27712			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.78069		0.00000	100.76117			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.52666		0.00000	101.50573			0.00	40,000,000	20,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	101.11252		0.00000	101.09241			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.43917		0.00000	100.41929			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.40826			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	101.26848		0.00000	101.24911			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000	102.20913		0.00000	102.19313			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.62279		0.00000	100.60318			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.50840		0.00000	100.48784			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.56221		0.00000	100.54254			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	101.50893		0.00000	101.48072			0.00	62,200,000	31,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP005	On 31/03/2017	Spot Bond		0.00000	100.02992		0.00000	100.00000			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	101.93786		0.00000	101.90474			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	101.73602		0.00000	101.70640			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	101.73602		0.00000	101.70640			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.06734		0.00000	100.11122			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.08410		0.00000	100.12443			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.61643		0.00000	100.58842			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	104.13279		12.35000	104.09832			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.51653		0.00000	100.49313			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.03646		100.00000	14.00131			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.48336		0.00000	100.46144			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.92421		0.00000	100.90224			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	101.57512		0.00000	101.55299			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	101.41175		0.00000	101.39031			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.82864		0.00000	100.80483			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	2.43561		100.00000	2.42965			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	10.57887		100.00000	10.55267			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	24.37600		100.00000	24.31496			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	14.12597		100.00000	14.10867			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	19.49385		100.00000	19.44503			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	105.51752		0.00000	105.46874			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	102.61186		0.00000	102.56881			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.42000	107.21468		9.48500	106.85264			0.00	0	590,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW23	On 10/12/2023	Spot Bond	9.47000	103.15018		9.53500	102.71772			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.84000	106.23542		9.95500	105.30884			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	97.36643		0.00000	97.60762			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.04000	110.31407		8.09000	110.16801			0.00	0	1,600,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.77418		0.00000	100.75255			0.00	0	50,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.57500	103.44371		9.63500	103.23481			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	101.32273		0.00000	101.30196			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.32318		0.00000	100.30159			0.00	0	20,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000	101.32131		0.00000	101.29983			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	101.36531		0.00000	101.34356			0.00	0	20,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	101.33817		0.00000	101.31683			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.89000	105.25789		7.94000	105.18062		108,882,000,000,000.00	13,800,000,000	5,670,000,000.00	
SBK9	On 10/04/2018	Spot Bond	9.34500	96.68671		9.41000	100.64224			0.00	0	390,000,000.00
SBK111	On 09/04/2014	Spot Bond	2.57000	130.29951		2.57000	130.27840			0.00	0	140,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.25000	107.66872		8.30000	107.57444			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.11000	107.86649		8.16000	107.77237			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.04000	107.96556		8.09000	107.87153			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.92500	98.40461		8.98500	98.20840			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.18500	107.76048		8.23500	107.66627			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.15000	107.80993		8.20000	107.71576			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.29271		0.00000	100.27314			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.40126		0.00000	100.38783			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.19544		0.00000	100.17081			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	99.96076		0.00000	99.94122			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS13	On 22/09/2017	Spot Bond		8.57500	101.19568		8.63500	100.99461			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	101.53134		0.00000	101.51247			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.15872		0.00000	100.13867			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	104.28145		0.00000	104.24656			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.27000	107.45743		9.33500	107.08400			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.98000	104.26683		10.05500	103.71799			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.92766		0.00000	100.90613			0.00	0	50,000,000.00
SBS22	On 24/05/2015	Spot Bond		0.00000	101.32072		0.00000	101.30326			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.97150		0.00000	100.95176			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	103.46273		0.00000	103.43618			0.00	52,600,000,000	28,000,000,000.00
SBS25	On 24/05/2019	Spot Bond		8.84500	103.21802		8.91000	102.92920			0.00	0	910,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	9.43158		100.00000	9.41048			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.76000	103.41233		9.88500	102.59502		956,480,000,000,000.00	98,000,000,000	77,200,000,000.00	
SBS3	On 25/05/2026	Spot Bond		9.03000	96.80947		9.10500	96.26392			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.82000	96.76961		9.88500	96.41569			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond		7.97000	109.65326		8.02000	109.52290			0.00	0	120,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.31000	265.38428		2.31000	265.34316			415,800,000,000.00	180,000,000	90,000,000.00
SBSI12	On 31/01/2017	Spot Bond		1.67000	124.18459		1.67000	124.16749			66,800,000,000.00	40,000,000	20,000,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	103.80000		0.00000	103.67000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		8.95153	100.00000	8.92984				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	2.24000		122.27585	2.24000	122.25710				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		99.96486	6.50000	99.94730				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.30733	0.00000	100.28521				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.01932	0.00000	100.00010				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		101.64873	0.00000	101.62605				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.55500		100.00881	9.61500	99.82126				0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.37396	0.00000	101.35080				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		99.82749	0.00000	99.80839				0.00	600,000,000	300,000,000.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.15792	0.00000	100.13815				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.14495	0.00000	100.12665				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.97094	0.00000	100.95339				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		9.51993	100.00000	9.49609				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.40413	0.00000	100.38394				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.09000		104.47067	8.14000	104.33929				0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.34500		98.78918	9.41000	98.53844				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.87500		98.54885	8.93500	98.35242				0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.79172	0.00000	100.77326				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.75555	0.00000	100.73615				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.13330	0.00000	100.85191				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.76091	0.00000	100.74137				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		101.23023	0.00000	101.20987				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA01		On 28/06/2016	Spot Bond	8.62500	104.47102		8.68500	104.32505			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	101.51645		0.00000	101.49770			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	101.65193		0.00000	101.63342			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	101.36845		0.00000	101.34921			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.67000	96.45214		9.73500	96.14867			0.00	0	2,400,000,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.60596		0.00000	100.58480			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.12849		0.00000	100.02914			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	101.22354		0.00000	101.20301			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.72800	85.15402		9.79300	84.83906			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.79000	84.87471		9.85500	84.56088			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	7.56500	103.22606		7.61000	103.17350			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	9.27500	92.58527		9.34500	92.27144			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.29362		0.00000	100.27255			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.70500	99.04124		8.76500	98.84405			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.55000	103.60338		2.55000	103.58662			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.69500	99.55315		8.76000	99.28660			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.84349		0.00000	100.82691			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.87409		0.00000	100.84782			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.68527		0.00000	100.66501			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.75000	108.28372		9.82500	107.69641			24,375,000,000,000.00	2,500,000,000	2,500,000,000.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.53593		0.00000	100.51720			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	99.88557		0.00000	99.86644			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.27867		0.00000	100.25869			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN021	On 28/02/2031	Spot Bond	9.92000	76.88534		10.03500	76.10559			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000	100.57846		0.00000	100.55747			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000	101.21474		0.00000	101.19757			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	101.31425		0.00000	101.29422			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	99.67474		0.00000	99.65995			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond	0.00000	99.57092		0.00000	99.55613			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000	99.57106		0.00000	99.55627			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond	0.00000	99.45557		0.00000	99.43956			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond	0.00000	99.32907		0.00000	99.31309			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000	99.31307		0.00000	99.29710			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond	0.00000	99.28049		0.00000	99.26450			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000	99.28149		0.00000	99.26552			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000	99.21617		0.00000	99.20018			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000	99.18296		0.00000	99.16693			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	99.09460		0.00000	99.07844			0.00	0	0.00
SY1058	On 03/04/2014	Spot Bond	0.00000	99.96805		0.00000	99.95208			0.00	0	0.00
SY1060	On 07/04/2014	Spot Bond	0.00000	99.90383		0.00000	99.88780			0.00	0	0.00
SY1062	On 11/04/2014	Spot Bond	0.00000	99.83984		0.00000	99.82382			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	0.00000	98.87279		0.00000	98.85669			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond	0.00000	98.74726		0.00000	98.73099			0.00	0	0.00
SY1066	On 17/04/2014	Spot Bond	100.00000	95.80052		100.00000	95.54974			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond	0.00000	98.72965		0.00000	98.71337			0.00	0	0.00
SY1068	On 16/04/2014	Spot Bond	0.00000	99.75863		0.00000	99.74254			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SZ18	On 30/09/2015	Spot Bond	7.25000	107.35766		7.30000	107.26343			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.93000	100.52084		9.00500	99.96464			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	81.83378		100.00000	81.66003			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	63.62202		100.00000	63.46447			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	28.22531		100.00000	28.15463			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	101.16099		0.00000	101.14342			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	101.02144		0.00000	101.00369			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.69259		0.00000	100.67570			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.53901		0.00000	100.52017			0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000	99.65383		0.00000	99.63940			0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000	98.71972		0.00000	98.71663			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.63716		0.00000	100.62042			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.21435		0.00000	100.19637			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.22568		0.00000	100.20675			0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000	98.75861		0.00000	98.74270			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	101.01699		0.00000	100.99926			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.04000	102.86984		8.09000	102.74220			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	101.24513		0.00000	101.22560			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	101.28374		0.00000	101.26364			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	101.56091		7.83000	101.53937			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	101.22391		0.00000	101.20467			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	101.27216		0.00000	101.25223			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	101.23310		0.00000	101.21210			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A7	On 18/10/2038	Spot Bond	0.00000	101.22391	0.00000	101.20467				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	101.27216	0.00000	101.25223				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	101.42873	7.16000	101.40902				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	101.36669	0.00000	101.34539				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	101.35898	0.00000	101.33779				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	101.54405	0.00000	101.52018				0.00	308,000,000	154,000,000.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	101.51900	0.00000	101.49550				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	102.27463	0.00000	102.24008				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	102.18828	0.00000	102.15499				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	101.22197	0.00000	101.20277				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	101.28374	0.00000	101.26364				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	101.64205	8.73000	101.61806				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	101.21618	0.00000	101.19706				0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	101.27216	0.00000	101.25223				0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.21500	97.99732	9.28000	97.75103				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	101.37055	0.00000	101.34920				0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	101.34933	0.00000	101.32829				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	101.54020	0.00000	101.51638				0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	101.53249	0.00000	101.50878				0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	102.14028	0.00000	102.10771				0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	102.14796	0.00000	102.11527				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	101.28708	0.00000	101.26771				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.92642	101.06155	6.90910				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	101.21618	0.00000	101.19706				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A3	On 18/04/2036	Spot Bond	0.00000	110.00458	0.00000	109.98514				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	101.38984	0.00000	101.36820				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	101.46696	0.00000	101.44421				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	102.28231	0.00000	102.24764				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.67008	0.00000	101.65137				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	101.25799	0.00000	101.23903				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.27738	0.00000	101.25815				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	101.25799	0.00000	101.23903				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.27738	0.00000	101.25815				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	101.28708	0.00000	101.26771				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	101.24635	0.00000	101.22756				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	101.27738	0.00000	101.25815				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.38403	0.00000	101.36327				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.38403	0.00000	101.36327				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.38403	0.00000	101.36327				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.53910	0.00000	101.51614				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.57786	0.00000	101.55434				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.52941	0.00000	101.50658				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	102.30389	0.00000	102.26996				0.00	10,800,000	5,400,000.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	102.35225	0.00000	102.31762				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	102.33291	0.00000	102.29856				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.54000	108.40681	8.59000	108.33001				0.00	0	990,000,000.00
TL20	On 22/02/2020	Spot Bond	8.19000	90.64694	8.26000	90.33101				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN17	On 14/11/2017	Spot Bond	8.43500	106.00584		8.49500	105.79496			0.00	0	5,780,000,000.00
TN20	On 17/09/2020	Spot Bond	9.32000	106.05046		9.38500	105.70340			44,736,000,000.00	4,800,000	15,877,700,000.00
TN23	On 06/11/2023	Spot Bond	9.40000	113.06182		9.46500	112.60536			0.00	0	10,640,000,000.00
TN25	On 19/08/2025	Spot Bond	9.53000	100.85093		9.60500	100.31298			0.00	0	14,410,000,000.00
TN27	On 14/11/2027	Spot Bond	9.47500	99.02558		9.55000	98.45276			45,480,000,000.00	4,800,000	6,720,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	101.04047		0.00000	101.02277			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.68790		0.00000	100.66877			0.00	0	1,502,400,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.90834		0.00000	100.89005			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.83438		0.00000	100.81503			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.85664		0.00000	100.83677			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.85889		0.00000	100.83897			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.96856		0.00000	100.94606			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	101.19590		0.00000	101.16807			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.13955		0.00000	99.83967			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	99.89197		0.00000	99.87400			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	99.88956		0.00000	99.87118			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.02767		10.00000	100.00000			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.02698		9.75000	100.00000			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.02672		100.00000	10.00000			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	99.76487		0.00000	99.75018			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	99.64942		0.00000	99.63482			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	99.33848		0.00000	99.32344			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	99.15114		0.00000	99.13650			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000	99.95551		0.00000	99.94067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP150	On 02/10/2014	Spot Bond	0.00000	97.08694	0.00000	97.07111				0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000	99.54139	0.00000	99.52660				0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	96.38463	0.00000	96.36864				0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	96.20737	0.00000	96.19156				0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	98.90669	0.00000	98.89151				0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	98.23204	0.00000	98.21653				0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	95.11050	0.00000	95.09398				0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	97.80593	0.00000	97.78879				0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	94.05835	0.00000	94.03918				0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	97.59628	0.00000	97.57935				0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	93.89388	0.00000	93.87910				0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	93.69873	0.00000	93.68009				0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	97.09299	0.00000	97.07589				0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	93.54932	0.00000	93.53099				0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.99624	100.00000	12.96370				0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000	98.47911	100.00000	98.22131				0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000	101.16786	0.00000	101.15289				0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond	0.00000	101.13792	0.00000	101.12295				0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond	0.00000	101.10797	0.00000	101.09300				0.00	0	0.00
TWC03U	On 15/04/2014	Spot Bond	100.00000	99.12013	100.00000	98.85929				0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond	0.00000	101.06305	0.00000	101.04808				0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond	0.00000	101.03311	0.00000	101.01814				0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond	0.00000	100.67718	0.00000	100.66105				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC044	On 15/08/2014	Spot Bond	0.00000		100.69360		0.00000	100.67669			0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000		100.64932		0.00000	100.63308			0.00	0	0.00
TWC046	On 09/04/2014	Spot Bond	0.00000		100.32164		0.00000	100.30556			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000		101.26814		0.00000	101.25100			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000		100.77153		0.00000	100.75316			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	0.00000		101.11608		0.00000	101.10100			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000		100.68753		0.00000	100.67116			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.52000		106.73706		9.58500	106.37438			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		101.38117		0.00000	101.36329			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		101.43238		0.00000	101.41094			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		99.86291		0.00000	99.84010			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.86500		101.43785		9.92500	101.23890			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.08535		0.00000	100.06828			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	100.00000		54.84048		100.00000	54.70763		4,500,000,000,000,000.00	45,000,000,000	45,000,000,000.00	
VKE01	On 08/05/2015	Spot Bond	0.00000		100.95739		0.00000	100.93837			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.98989		0.00000	100.97021			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.99132		0.00000	100.97161			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.07223		0.00000	100.05413			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.07445		0.00000	100.05580			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.15000		114.73675		7.20000	114.60903			0.00	0	9,800,000,000.00
WS05	On 01/08/2018	Spot Bond	1.45000		233.24395		1.45000	233.21322			0.00	0	271,900,000.00
WSP1	On 28/05/2015	Spot Bond	7.09000		105.15310		7.14000	105.07718			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.03000		105.72243		8.09000	105.53218			0.00	0	8,700,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP3	On 28/05/2019	Spot Bond	8.30000	105.95227		8.36500	105.65559			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.64000	104.75385		8.71000	104.39739			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.66000	104.84823		8.72500	104.47888			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.74000	92.05629		6.79000	91.98375			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	6.39000	93.99380		6.39000	100.00000			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.35500	98.45719		6.40000	98.42944			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.67000	90.33345		6.72000	90.24937			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.33500	95.94946		6.38000	95.90508			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.74000	92.03944		6.79000	91.96678			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.69000	66.05970		7.75500	65.81932			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	34.07004		100.00000	34.00540			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	18.03370		100.00000	17.99948			0.00	0	0.00

Total for j-Bonds : **41,727,128,061,245,000.00** **13,682,526,700** **139 276 530 700.00**

Grand Total: **41,727,129,001,330,600.00** **13,682,605,067** **139 280 299 988.00**