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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/04/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 29/04/2014	Any day expiry		10.56230	10.56230		10.64790	10.64790		10.84	0.00	0	0.00
\$ / R	On 06/05/2014	Any day expiry		10.55010	10.55010		10.65480	10.65480		10.88	0.00	0	0.00
\$ / R	On 06/05/2014	Any day expiry	10.54	Call	73.07520	0.07308	154.92060	0.15492	73.075	11.66	0.00	0	1,500.00
\$ / R	On 06/05/2014	Any day expiry	10.87	Call	2.94440	0.00294	21.65450	0.02165	2.944	12.32	0.00	0	1,500.00
\$ / R	On 13/05/2014	Any day expiry		10.55760	10.55760		10.66590	10.66590		11.26	0.00	0	0.00
\$ / R	On 13/05/2014	Any day expiry	10.10	Call	462.52170	0.46252	569.81070	0.56981	462.522	13.31	0.00	0	1,000.00
\$ / R	On 13/05/2014	Any day expiry	10.40	Call	197.30580	0.19731	292.44040	0.29244	197.306	12.12	0.00	0	1,000.00
\$ / R	On 13/05/2014	Any day expiry	10.90	Call	11.37930	0.01138	36.17170	0.03617	11.379	12.36	0.00	0	1,500.00
\$ / R	On 26/05/2014	Any day expiry		10.58210	10.58210		10.68880	10.68880		11.34	0.00	0	10,150.00
\$ / R	On 27/05/2014	Any day expiry		10.58400	10.58400		10.69060	10.69060		11.38	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.00590	0.00001	0.00990	0.00001	0.006	22.40	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	455.11640	0.45512	557.83270	0.55783	455.116	10.93	0.00	0	5,500.00
\$ / R	On 28/05/2014	Any day expiry		10.58590	10.58590		10.69240	10.69240		11.42	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	275.10100	0.27510	213.41480	0.21341	275.101	11.92	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	0.45980	0.00046	1.54860	0.00155	0.460	18.07	0.00	0	500.00
\$ / R	On 13/06/2014	Foreign Exchange Future		10.61430	10.61430		10.72020	10.72020		11.89	518,635,926.60	48,862	867,851.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.20610	0.00021	0.20560	0.00021	0.206	19.21	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	0.32260	0.00032	0.31050	0.00031	0.323	18.54	0.00	0	15,489.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	0.34400	0.00034	0.32950	0.00033	0.344	18.44	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	7.71690	0.00772	5.91140	0.00591	7.717	13.74	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	8.45880	0.00846	6.43580	0.00644	8.459	13.56	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	15.33870	0.01534	11.20620	0.01121	15.339	12.45	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	16.88600	0.01689	12.26400	0.01226	16.886	12.27	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	17.43800	0.01744	12.64050	0.01264	17.438	12.22	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.02	Put	18.00920	0.01801	13.02960	0.01303	18.009	12.16	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	25.76590	0.02577	18.28070	0.01828	25.766	11.51	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	27.51850	0.02752	19.46130	0.01946	27.518	11.40	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	236.26590	0.23627	312.52340	0.31252	236.266	11.71	236,265.90	1,000	15,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	121.96590	0.12197	92.32340	0.09232	121.966	11.71	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	153.39040	0.15339	117.76680	0.11777	153.390	11.77	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	183.89830	0.18390	142.90010	0.14290	183.898	11.83	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	194.79310	0.19479	151.97100	0.15197	194.793	11.84	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.67	Put	206.04370	0.20604	161.38700	0.16139	206.044	11.86	0.00	0	100.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.75	Put	256.91330	0.25691	205.11250	0.20511	256.913	12.10	0.00	0	201.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	367.60490	0.36760	303.75080	0.30375	367.605	12.73	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	71.80820	0.07181	110.27560	0.11028	71.808	12.95	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.96	Call	69.94350	0.06994	107.72380	0.10772	69.944	12.99	0.00	0	3,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	62.95640	0.06296	98.08350	0.09808	62.956	13.16	0.00	0	20,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	448.65640	0.44866	377.88350	0.37788	448.656	13.16	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Call	61.32210	0.06132	95.80970	0.09581	61.322	13.20	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Put	457.02210	0.45702	385.60970	0.38561	457.022	13.20	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	59.73180	0.05973	93.58980	0.09359	59.732	13.24	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	48.43250	0.04843	77.59350	0.07759	48.433	13.58	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	45.96880	0.04597	74.04860	0.07405	45.969	13.67	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	44.78580	0.04479	72.33840	0.07234	44.786	13.71	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	39.33140	0.03933	64.38160	0.06438	39.331	13.92	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	37.34950	0.03735	61.45910	0.06146	37.349	14.00	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	18.30130	0.01830	32.16060	0.03216	18.301	15.41	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	904.00130	0.90400	811.96060	0.81196	904.001	15.41	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	14.68520	0.01469	26.29250	0.02629	14.685	15.89	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	5.03510	0.00504	10.01060	0.01001	5.035	17.06	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,390.73510	1.39074	1,289.81060	1.28981	1,390.735	17.06	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	4.32210	0.00432	8.72950	0.00873	4.322	17.15	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	2.41360	0.00241	5.17310	0.00517	2.414	17.49	0.00	0	15,489.00
\$ / R	On 18/06/2014	Any day expiry			10.62290	10.62290	10.72890	10.72890		11.90	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.63840	10.63840	10.74460	10.74460		12.20	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.18960	0.00019	0.18300	0.00018	0.190	19.82	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	136.09490	0.13609	187.37890	0.18738	136.095	12.48	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.64360	10.64360	10.74980	10.74980		12.19	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	305.39570	0.30540	252.37670	0.25238	305.396	12.39	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	7.77310	0.00777	13.06330	0.01306	7.773	18.66	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			10.69290	10.69290	10.80000	10.80000		12.65	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.96550	0.00097	0.85330	0.00085	0.965	18.95	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	212.14870	0.21215	268.41990	0.26842	212.149	12.72	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.69460	10.69460	10.80180	10.80180		12.67	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	327.09650	0.32710	277.52230	0.27752	327.097	12.67	0.00	0	500.00

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\$ / R	On 29/07/2014	Any day expiry	12.62	Call	19.73710	0.01974	28.17850	0.02818	19.737	19.33	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			10.73960	10.73960	10.84790	10.84790		13.27	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	131.93570	0.13194	108.52120	0.10852	131.936	12.39	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	62.11750	0.06212	81.06440	0.08106	62.118	17.34	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.74920	10.74920	10.85750	10.85750		13.30	0.00	0	1,329.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	351.67290	0.35167	304.72660	0.30473	351.673	13.22	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	34.18810	0.03419	45.10830	0.04511	34.188	19.81	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.75110	10.75110	10.85940	10.85940		13.31	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	2.58350	0.00258	2.24330	0.00224	2.584	18.57	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	246.07730	0.24608	299.70030	0.29970	246.077	13.65	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.78550	10.78550	10.89420	10.89420		13.58	16,404,745.50	1,521	48,594.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	8.85900	0.00886	7.50960	0.00751	8.859	16.62	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	10.09950	0.01010	8.53050	0.00853	10.100	16.33	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	10.43590	0.01044	8.80680	0.00881	10.436	16.26	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	12.29740	0.01230	10.33250	0.01033	12.297	15.90	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	45.09950	0.04510	36.82820	0.03683	45.099	13.06	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	74.58540	0.07459	61.44460	0.06144	74.585	12.83	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	112.21160	0.11221	93.34300	0.09334	112.212	12.68	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	116.90060	0.11690	97.34690	0.09735	116.901	12.67	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	121.73870	0.12174	101.48420	0.10148	121.739	12.65	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	164.87780	0.16488	138.79180	0.13879	164.878	12.62	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	557.83760	0.55784	639.57220	0.63957	557.838	12.65	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	212.66250	0.21266	181.18400	0.18118	212.663	12.84	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	234.70500	0.23471	200.91320	0.20091	234.705	12.93	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	156.13020	0.15613	191.75820	0.19176	156.130	15.44	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	96.29770	0.09630	120.34400	0.12034	96.298	17.01	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	75.41240	0.07541	94.97210	0.09497	75.412	17.85	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	70.39250	0.07039	88.82920	0.08883	70.393	18.10	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	68.05160	0.06805	85.95830	0.08596	68.052	18.23	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	65.27220	0.06527	82.54390	0.08254	65.272	18.38	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	51.11740	0.05112	65.05580	0.06506	51.117	19.35	0.00	0	10,000.00
\$ / R	On 26/09/2014	Any day expiry			10.80650	10.80650	10.91540	10.91540		13.68	0.00	0	669.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	369.47140	0.36947	324.63250	0.32463	369.471	13.49	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	47.73080	0.04773	60.08570	0.06009	47.731	20.32	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.81220	10.81220	10.92120	10.92120		13.67	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	4.61500	0.00462	3.99560	0.00400	4.615	18.10	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	319.56270	0.31956	376.93390	0.37693	319.563	13.84	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			10.86960	10.86960	10.97920	10.97920		14.05	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	6.13290	0.00613	5.30100	0.00530	6.133	17.50	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	383.09660	0.38310	340.04220	0.34004	383.097	13.63	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	295.16170	0.29516	344.93160	0.34493	295.162	14.75	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	68.55100	0.06855	83.06530	0.08307	68.551	20.92	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.88120	10.88120	10.99120	10.99120		14.08	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	134.60790	0.13461	115.16330	0.11516	134.608	13.08	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	176.90830	0.17691	209.75900	0.20976	176.908	16.63	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.92350	10.92350	11.03420	11.03420		14.30	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	393.49730	0.39350	351.54240	0.35154	393.497	13.78	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	86.32540	0.08633	102.20080	0.10220	86.325	21.83	0.00	0	500.00

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\$ / R		On 28/11/2014	Any day expiry		10.92950	10.92950	11.04030	11.04030		14.32	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	8.32680	0.00833		7.21940	0.00722	8.327	17.24	0.00	0	5,000.00
\$ / R	11.25	Call	Any day expiry	357.09280	0.35709		410.36210	0.41036	357.093	14.84	0.00	0	5,000.00
\$ / R		On 11/12/2014	Any day expiry		10.95570	10.95570	11.06690	11.06690		14.48	0.00	0	500.00
\$ / R		On 12/12/2014	Foreign Exchange Future		10.95780	10.95780	11.06900	11.06900		14.37	5,478,900.00	500	35,133.00
\$ / R	9.09	Put	Foreign Exchange Future	23.71590	0.02372		20.11080	0.02011	23.716	14.41	0.00	0	1,402.00
\$ / R	9.44	Put	Foreign Exchange Future	45.61370	0.04561		38.87900	0.03888	45.614	13.98	0.00	0	13,326.00
\$ / R	9.78	Put	Foreign Exchange Future	81.64310	0.08164		70.04010	0.07004	81.643	13.56	0.00	0	41,000.00
\$ / R	9.88	Put	Foreign Exchange Future	95.95180	0.09595		82.49430	0.08249	95.952	13.44	0.00	0	79,241.00
\$ / R	10.00	Put	Foreign Exchange Future	116.98000	0.11698		100.93850	0.10094	116.980	13.35	0.00	0	17,500.00
\$ / R	10.38	Put	Foreign Exchange Future	214.89910	0.21490		188.30750	0.18831	214.899	13.28	0.00	0	500.00
\$ / R	10.50	Put	Foreign Exchange Future	255.19490	0.25519		224.69230	0.22469	255.195	13.26	0.00	0	10,000.00
\$ / R	10.55	Put	Foreign Exchange Future	276.85870	0.27686		244.57580	0.24458	276.859	13.36	0.00	0	900.00
\$ / R	10.70	Put	Foreign Exchange Future	347.66040	0.34766		309.98920	0.30999	347.660	13.66	0.00	0	1,902.00
\$ / R	10.82	Put	Foreign Exchange Future	410.37040	0.41037		368.39530	0.36840	410.370	13.90	0.00	0	41,000.00
\$ / R	10.93	Put	Foreign Exchange Future	472.35780	0.47236		426.49040	0.42649	472.358	14.13	0.00	0	79,241.00
\$ / R	11.00	Put	Foreign Exchange Future	513.93580	0.51394		465.63730	0.46564	513.936	14.27	0.00	0	42,500.00
\$ / R	11.10	Put	Foreign Exchange Future	576.87940	0.57688		525.19970	0.52520	576.879	14.49	0.00	0	4,955.00
\$ / R	11.11	Put	Foreign Exchange Future	583.42630	0.58343		531.41590	0.53142	583.426	14.52	0.00	0	7,471.00
\$ / R	11.20	Put	Foreign Exchange Future	643.66740	0.64367		588.73850	0.58874	643.667	14.74	0.00	0	250.00
\$ / R	11.50	Call	Foreign Exchange Future	317.83950	0.31784		365.21600	0.36522	317.840	15.49	0.00	0	10,000.00
\$ / R	12.01	Call	Foreign Exchange Future	220.29160	0.22029		255.70610	0.25571	220.292	16.82	0.00	0	500.00
\$ / R	12.29	Call	Foreign Exchange Future	182.74830	0.18275		213.07400	0.21307	182.748	17.54	0.00	0	1,402.00
\$ / R	13.00	Call	Foreign Exchange Future	119.09190	0.11909		140.06110	0.14006	119.092	19.31	0.00	0	47,455.00
\$ / R	13.06	Call	Foreign Exchange Future	115.25400	0.11525		135.62280	0.13562	115.254	19.46	0.00	0	7,471.00
\$ / R	13.24	Call	Foreign Exchange Future	104.80220	0.10480		123.51150	0.12351	104.802	19.91	0.00	0	41,000.00
\$ / R	13.26	Call	Foreign Exchange Future	104.12370	0.10412		122.70250	0.12270	104.124	19.98	0.00	0	79,241.00
\$ / R	14.84	Call	Foreign Exchange Future	68.23990	0.06824		80.04700	0.08005	68.240	25.08	0.00	0	900.00
\$ / R		On 15/12/2014	Any day expiry		10.96370	10.96370	11.07510	11.07510		14.47	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	399.14960	0.39915		357.96030	0.35796	399.150	13.84	0.00	0	500.00
\$ / R	13.80	Call	Any day expiry	99.43350	0.09943		116.19120	0.11619	99.434	22.33	0.00	0	500.00
\$ / R		On 23/12/2014	Any day expiry		10.97980	10.97980	11.09150	11.09150		14.48	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	10.74890	0.01075		9.36670	0.00937	10.749	17.19	0.00	0	5,000.00
\$ / R	11.20	Call	Any day expiry	423.02790	0.42303		480.39280	0.48039	423.028	14.73	0.00	0	5,000.00
\$ / R		On 28/01/2015	Any day expiry		11.05240	11.05240	11.16510	11.16510		14.65	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	15.07850	0.01508		13.25520	0.01326	15.078	17.24	0.00	0	5,000.00
\$ / R	10.80	Put	Any day expiry	408.87370	0.40887		369.24310	0.36924	408.874	13.92	0.00	0	300.00
\$ / R	11.20	Call	Any day expiry	496.68010	0.49668		557.17210	0.55717	496.680	14.76	0.00	0	5,000.00
\$ / R	14.27	Call	Any day expiry	130.21430	0.13021		148.66320	0.14866	130.214	23.63	0.00	0	300.00
\$ / R		On 25/02/2015	Any day expiry		11.11130	11.11130	11.22550	11.22550		14.80	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	413.12810	0.41313		374.19370	0.37419	413.128	13.97	0.00	0	300.00
\$ / R	14.50	Call	Any day expiry	152.32870	0.15233		172.11970	0.17212	152.329	24.16	0.00	0	300.00
\$ / R		On 16/03/2015	Foreign Exchange Future		11.15160	11.15160	11.26660	11.26660		14.91	0.00	0	550.00
\$ / R	10.10	Put	Foreign Exchange Future	167.72120	0.16772		148.36360	0.14836	167.721	13.55	0.00	0	46,165.00
\$ / R	10.90	Put	Foreign Exchange Future	467.17130	0.46717		425.73840	0.42574	467.171	14.18	0.00	0	46,165.00
\$ / R	14.20	Call	Foreign Exchange Future	168.81360	0.16881		190.47660	0.19048	168.814	22.62	0.00	0	46,165.00
\$ / R		On 27/03/2015	Any day expiry		11.17500	11.17500	11.29040	11.29040		15.03	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	414.95100	0.41495		376.86190	0.37686	414.951	13.97	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 27/03/2015	Any day expiry	14.85	Call	160.01420	0.16001	179.69060	0.17969	160.014	24.40	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.24290	11.24290	11.35960	11.35960		15.12	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	416.10800	0.41611	378.83790	0.37884	416.108	13.96	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	163.05700	0.16306	182.41870	0.18242	163.057	24.16	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.31090	11.31090	11.42900	11.42900		15.36	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	424.92960	0.42493	388.29220	0.38829	424.930	14.19	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	158.32750	0.15833	176.86690	0.17687	158.328	23.83	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.35660	11.35660	11.47480	11.47480		15.60	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.38300	11.38300	11.50130	11.50130		15.65	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	432.71090	0.43271	397.08890	0.39709	432.711	14.40	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	157.35490	0.15735	175.14830	0.17515	157.355	23.85	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.46220	11.46220	11.58080	11.58080		15.91	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	437.35030	0.43735	402.76660	0.40277	437.350	14.54	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	169.11110	0.16911	187.26590	0.18727	169.111	23.85	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.53190	11.53190	11.65060	11.65060		16.04	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	440.79520	0.44080	407.10720	0.40711	440.795	14.64	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	163.24180	0.16324	180.47970	0.18048	163.242	23.58	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.60870	11.60870	11.72780	11.72780		16.17	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	443.34720	0.44335	410.50710	0.41051	443.347	14.73	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	165.68790	0.16569	182.69420	0.18269	165.688	23.39	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.68080	11.68080	11.80000	11.80000		16.35	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	445.85320	0.44585	413.82770	0.41383	445.853	14.81	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	181.23710	0.18124	198.95730	0.19896	181.237	23.44	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.74800	11.74800	11.86750	11.86750		16.44	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	446.71470	0.44671	415.36750	0.41537	446.715	14.85	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	168.88360	0.16888	185.30900	0.18531	168.884	23.30	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			11.81050	11.81050	11.93020	11.93020		16.52	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	446.45090	0.44645	415.73930	0.41574	446.451	14.87	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	157.97180	0.15797	173.28610	0.17329	157.972	23.11	0.00	0	300.00
\$ / R MAXI	On 05/05/2014	Any day expiry			10.54920	10.54920	10.65350	10.65350		10.70	0.00	0	0.00
\$ / R MAXI	On 06/05/2014	Any day expiry			10.55010	10.55010	10.57100	10.57100			0.00	0	0.00
\$ / R MAXI	On 06/05/2014	Any day expiry	10.57	Put	1,990.00000	0.01990	0.00000	0.00000	1,990.000		774,998.00	150	50.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.61430	10.61430	10.72020	10.72020		11.89	265,357.50	25	1,362.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	39,138.91400	0.39139	32,535.96400	0.32536	39,138.914	12.86	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.78550	10.78550	10.89420	10.89420		13.58	107,855.00	10	98.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.95780	10.95780	11.06900	11.06900		14.37	0.00	0	31.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.87350	17.87350	18.01500	18.01500		11.60	5,612,279.00	314	36,842.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	0.57410	0.00057	0.59300	0.00059	0.574	17.32	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	16.86410	0.01686	14.27530	0.01428	16.864	13.75	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	20.20090	0.02020	16.66770	0.01667	20.201	12.97	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.79	Put	24.18540	0.02419	19.46660	0.01947	24.185	12.24	0.00	0	6,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	27.33030	0.02733	21.64100	0.02164	27.330	11.78	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	53.16880	0.05317	40.77280	0.04077	53.169	10.74	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.55	Call	467.15610	0.46716	578.97560	0.57898	467.156	11.12	0.00	0	1,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	301.30920	0.30131	247.55390	0.24755	301.309	11.49	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.31	Call	136.86820	0.13687	195.42370	0.19542	136.868	12.12	0.00	0	3,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	683.02290	0.68302	591.32870	0.59133	683.023	12.35	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	14.35830	0.01436	25.76750	0.02577	14.358	14.39	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	9.30450	0.00930	17.37410	0.01737	9.305	14.88	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.14840	18.14840	18.29350	18.29350		13.13	3,629,680.00	200	7,151.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.42290	18.42290	18.57200	18.57200		14.21	0.00	0	7,010.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	858.15710	0.85816	794.04060	0.79404	858.157	14.11	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.55620	18.55620	18.70730	18.70730		14.58	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	728.98450	0.72898	674.49970	0.67450	728.984	14.09	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	884.04050	0.88404	822.39990	0.82240	884.041	14.38	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	960.87270	0.96087	895.97440	0.89597	960.873	14.51	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	329.89780	0.32990	371.10210	0.37110	329.898	17.41	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	254.51120	0.25451	287.96780	0.28797	254.511	18.07	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	252.57120	0.25257	285.81980	0.28582	252.571	18.09	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.72690	18.72690	18.88110	18.88110		14.67	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10351	0.10351	0.10512	0.10512		13.03	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10524	0.10524	0.10688	0.10688		14.47	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10898	0.10898	0.11071	0.11071		16.00	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.67020	14.67020	14.83160	14.83160		11.16	24,059,128.00	1,640	81,630.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	18.02130	0.01802	12.06400	0.01206	18.021	11.77	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	20.24650	0.02025	13.43400	0.01343	20.247	11.54	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	48.49220	0.04849	31.81450	0.03181	48.492	10.70	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	112.04450	0.11204	77.55340	0.07755	112.045	10.88	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	349.74390	0.34974	472.22690	0.47223	349.744	10.91	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	334.07610	0.33408	254.02040	0.25402	334.076	11.28	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	15.07	Call	95.91300	0.09591	156.04210	0.15604	95.913	11.80	0.00	0	3,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	5.71210	0.00571	12.68870	0.01269	5.712	14.92	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	5.11590	0.00512	11.49070	0.01149	5.116	15.03	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.90460	14.90460	15.06920	15.06920		12.71	24,115,642.80	1,618	12,087.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	192.43420	0.19243	156.02860	0.15603	192.434	11.93	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	202.52280	0.20252	164.65450	0.16465	202.523	11.96	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	126.92610	0.12693	164.22870	0.16423	126.926	15.22	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.14220	15.14220	15.30970	15.30970		13.53	0.00	0	6,310.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.41120	15.41120	15.58270	15.58270		14.15	0.00	0	100.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL12	On 08/05/2014	Index Future			481.95100	481.95100	480.99200	480.99200			0.00	0	0.00
AL12	On 07/08/2014	Index Future			488.85700	488.85700	487.90200	487.90200			0.00	0	0.00
AL12	On 06/11/2014	Index Future			496.30600	496.30600	495.33900	495.33900			0.00	0	0.00
AL12	On 05/02/2015	Index Future			504.16400	504.16400	503.18000	503.18000			0.00	0	0.00
AL37	On 08/05/2014	Index Future			413.28000	413.28000	413.00900	413.00900			0.00	0	0.00
AL37	On 07/08/2014	Index Future			419.20300	419.20300	418.94200	418.94200			0.00	0	0.00
AL37	On 06/11/2014	Index Future			425.59000	425.59000	425.32800	425.32800			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			484.64600	484.64600	484.59400	484.59400			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL7T	On 07/08/2014	Index Future			491.59200		491.59200		491.55500	491.55500			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			499.08200		499.08200		499.04800	499.04800			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			441.60400		441.60400		441.09100	441.09100			2,163,859,600.00	490	260.00
ALBI	On 07/08/2014	Index Future			447.93200		447.93200		447.42800	447.42800			1,097,433,400.00	245	443.00
ALBI	On 06/11/2014	Index Future			454.75700		454.75700		454.24800	454.24800			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			461.95700		461.95700		461.43900	461.43900			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.81580		9.81580		9.92070	9.92070		9.97	4,907,900.00	500	9,646.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	6.77220		0.00677		4.34900	0.00435	6.772	10.90	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	198.52510		0.19853		276.47960	0.27648	198.525	9.71	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	3.80180		0.00380		8.98470	0.00898	3.802	12.31	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.91010		9.91010		10.01680	10.01680		11.98	0.00	0	9,480.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.00750		10.00750		10.11570	10.11570		12.87	0.00	0	600.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	175.74660		0.17575		151.27380	0.15127	175.747	12.86	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	384.69880		0.38470		445.03970	0.44504	384.699	12.86	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	169.17180		0.16917		203.63160	0.20363	169.172	13.65	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.11730		10.11730		10.22870	10.22870		13.14	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.66950		9.66950		9.71100	9.71100		10.19	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.80340		9.80340		9.84630	9.84630		12.52	0.00	0	100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			61.35230		61.35230		-109.77000	-109.77000			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			703.53760		703.53760		765.61130	765.61130			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			777.15610		777.15610		841.52070	841.52070			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			141.46450		141.46450		278.11220	278.11220			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			660.13760		660.13760		724.02420	724.02420			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			103.24730		103.24730		112.14460	112.14460			0.00	0	5,000.00
CF CANDO CAFO	On 30/04/2014	Can-Do Future			7.12430		7.12430		82.07380	82.07380			0.00	0	7,000.00
CF CANDO CAFR	On 30/04/2014	Can-Do Future			38.54700		38.54700		84.76260	84.76260			0.00	0	3,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.01720		12.01720		12.17170	12.17170		11.76	0.00	0	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.22110		12.22110		12.37940	12.37940		13.19	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.66140		12.66140		12.82820	12.82820		14.63	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.69360		1.69360		1.70970	1.70970		11.79	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.71580		1.71580		1.73210	1.73210		13.29	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			119.80170		119.80170		119.70645	119.70645			0.00	0	0.00
EL28	On 07/08/2014	Bond Future			121.53292		121.53292		121.44020	121.44020			0.00	0	0.00
EL28	On 06/11/2014	Bond Future			121.91765		121.91765		121.82768	121.82768			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		9.73955	81.84363		9.75820	81.70719			0.00	0	6,220.00
ES33	On 07/08/2014	Bond Future		9.84646	83.01617		9.86536	82.88037			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future		9.94908	80.49586		9.96857	80.35821			0.00	0	0.00
ES33	On 05/02/2015	Bond Future		10.05098	81.77143		10.07117	81.63127			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		440.51300	440.51300		440.03200	440.03200			8,810,260.00	2	322.00
GOVI	On 07/08/2014	GOVI		446.82600	446.82600		446.35400	446.35400			0.00	0	220.00
GOVI	On 06/11/2014	GOVI		453.63400	453.63400		453.15700	453.15700			0.00	0	0.00
GOVI	On 05/02/2015	GOVI		460.81700	460.81700		460.33100	460.33100			0.00	0	0.00
I2025	On 08/05/2014	Bond Future		114.68051	114.68051		114.59232	114.59232			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		115.20797	115.20797		115.12511	115.12511			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		116.97712	116.97712		116.89344	116.89344			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 08/05/2014	Bond Future		116.99644	116.99644		116.90334	116.90334			0.00	0	24.00
I2038	On 07/08/2014	Bond Future		117.41599	117.41599		117.32870	117.32870			0.00	0	334.00
I2038	On 06/11/2014	Bond Future		119.21908	119.21908		119.13074	119.13074			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		114.70374	114.70374		114.61156	114.61156			0.00	0	0.00
I2046	On 07/08/2014	Bond Future		116.36132	116.36132		116.27164	116.27164			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future		116.80257	116.80257		116.71535	116.71535			0.00	0	0.00
I2050	On 08/05/2014	Bond Future		124.65163	124.65163		124.55166	124.55166			0.00	0	400.00
I2050	On 07/08/2014	Bond Future		125.04162	125.04162		124.94793	124.94793			0.00	0	1,300.00
I2050	On 06/11/2014	Bond Future		126.96163	126.96163		126.86700	126.86700			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		208.97300	208.97300		208.87800	208.87800			0.00	0	473.00
IGOV	On 07/08/2014	Index Future		211.99400	211.99400		211.90500	211.90500			2,119,940.00	1	879.00
IGOV	On 06/11/2014	Index Future		215.25000	215.25000		215.16000	215.16000			0.00	0	0.00
IGOV	On 05/02/2015	Index Future		218.68300	218.68300		218.59100	218.59100			0.00	0	0.00
ILBI	On 08/05/2014	Index Future		567.12300	567.12300		566.59700	566.59700			0.00	0	0.00
ILBI	On 07/08/2014	Index Future		575.26800	575.26800		574.73900	574.73900			0.00	0	210.00
ILBI	On 06/11/2014	Index Future		584.14000	584.14000		583.61400	583.61400			0.00	0	0.00
IR CANDO ICAA	On 08/05/2014	Can-Do Interest Rate		140.19404	140.19404		140.09230	140.09230			0.00	0	635.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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 21/05/2014		Jibar Tradeable Future	5.82000	94.18000		5.82000	94.18000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	6.07000	93.93000		6.07000	93.93000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	6.15000	93.85000		6.15000	93.85000			0.00	0	800.00
JIBAR FUTURE	On 20/08/2014		Jibar Tradeable Future	6.33000	93.67000		6.32000	93.68000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.41000	93.59000		6.40000	93.60000			0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.54000	93.46000		6.55000	93.45000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.76000	93.24000		6.80000	93.20000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	7.03000	92.97000		7.05000	92.95000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.24000	92.76000		7.26000	92.74000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.43000	92.57000		7.47000	92.53000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.61000	92.39000		7.66000	92.34000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.78000	92.22000		7.83000	92.17000			0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	9.04760	9.04760		9.18500	9.18500		8.40	0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.12820	9.12820		9.26650	9.26650		10.25	0.00	0	0.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.38210	1.38210		1.38350	1.38350			6,910.50	5	675.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.38190	1.38190		1.38320	1.38320			0.00	0	125.00
R / ¥EN	On 13/06/2014		Foreign Exchange Future	9.72520	9.72520	0.10280	9.57930	9.57930		13.37	0.00	0	0.00
R157	On 08/05/2014		Bond Future	6.82013	110.55573		6.83794	110.53191		1.53	343,938,876.03	3,111	10,000.00
R157	On 07/08/2014		Bond Future	7.06325	112.13966		7.08226	112.11900		1.37	348,866,482.26	3,111	21,348.00
R157	On 06/11/2014		Bond Future	7.35180	107.03500		7.37645	107.01435		1.22	0.00	0	0.00
R157	On 05/02/2015		Bond Future	7.80023	108.73179		7.83701	108.71023			0.00	0	0.00
R157	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 08/05/2014		Bond Future	8.46862	119.66328		8.49195	119.46573		10.95	0.00	0	39,594.00
R186	On 08/05/2014	7.50	Call	0.01000	0.00001		0.11000	0.00011	0.010	10.58	0.00	0	1,933.00
R186	On 08/05/2014	8.25	Call	202.26000	0.20226		277.02000	0.27702	202.260	10.86	0.00	0	10,000.00
R186	On 08/05/2014	8.40	Call	561.09000	0.56109		643.11000	0.64311	561.090	10.91	0.00	0	1,000.00
R186	On 08/05/2014	8.50	Call	959.56000	0.95956		1,019.01000	1.01901	959.560	10.95	0.00	0	900.00
R186	On 08/05/2014	8.50	Put	693.96000	0.69396		950.96000	0.95096	693.960	10.95	0.00	0	1,933.00
R186	On 08/05/2014	8.75	Call	2,482.61000	2.48261		2,417.61000	2.41761	2,482.610	11.10	0.00	0	6,000.00
R186	On 08/05/2014	8.80	Put	87.03000	0.08703		193.97000	0.19397	87.030	11.13	0.00	0	900.00
R186	On 08/05/2014	9.00	Put	12.86000	0.01286		47.57000	0.04757	12.860	11.24	0.00	0	400.00
R186	On 08/05/2014	9.10	Put	4.20000	0.00420		21.18000	0.02118	4.200	11.30	0.00	0	1,500.00
R186	On 08/05/2014	9.25	Put	0.64000	0.00064		5.51000	0.00551	0.640	11.38	0.00	0	10,000.00
R186	On 08/05/2014	9.75	Put	0.00000	0.00000		0.02000	0.00002	0.000	11.53	0.00	0	6,000.00
R186	On 07/08/2014		Bond Future	8.56051	116.08477		8.58425	115.88814		12.05	0.00	0	31,537.00
R186	On 07/08/2014	8.70	Put	2,390.60000	2.39060		2,532.73000	2.53273	2,390.600	12.15	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future	8.92	Put	1,698.89000	1.69889	1,819.64000	1.81964	1,698.890	12.26	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	1,057.83000	1.05783	1,151.03000	1.15103	1,057.830	12.40	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.64339	117.85398	8.66797	117.65469		11.94	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	2,309.96000	2.30996	2,414.58000	2.41458	2,309.960	12.15	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.72231	114.42523	8.74789	114.22216			0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 08/05/2014	Bond Future			282.03799	282.03799	281.82007	281.82007			0.00	0	668.00
R197	On 07/08/2014	Bond Future			280.29125	280.29125	280.08209	280.08209			0.00	0	1,244.00
R197	On 06/11/2014	Bond Future			284.59528	284.59528	284.38404	284.38404			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			6.36842	104.82259	6.38968	104.80992		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.72930	101.91361	6.75607	101.90405		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			224.38395	224.38395	224.20751	224.20751		10.29	0.00	0	6,149.00
R202	On 07/08/2014	Bond Future			224.53404	224.53404	224.36376	224.36376		10.28	0.00	0	44,490.00
R202	On 06/11/2014	Bond Future			227.98166	227.98166	227.80948	227.80948			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			8.34923	97.85676	8.34265	97.89626		9.47	0.00	0	11,066.00
R2023	On 07/08/2014	Bond Future			8.45112	99.25874	8.44373	99.30191		10.03	0.00	0	3,681.00
R2023	On 06/11/2014	Bond Future			8.54734	96.85017	8.53958	96.89431		10.18	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.64194	98.38458	8.63393	98.42888			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.58423	103.23822	7.59968	103.19282		4.35	0.00	0	10,783.00
R203	On 08/05/2014	Bond Future	6.84	Call	0.13000	0.00013	0.85000	0.00085	0.130	4.23	0.00	0	29.00
R203	On 08/05/2014	Bond Future	7.40	Call	88.88000	0.08888	121.64000	0.12164	88.880	4.33	0.00	0	16.00
R203	On 07/08/2014	Bond Future			7.74467	104.71729	7.76035	104.67452		4.19	0.00	0	10,463.00
R203	On 07/08/2014	Bond Future	6.84	Call	150.76000	0.15076	154.56000	0.15456	150.760	4.06	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.90341	102.14902	7.92054	102.10590		3.99	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	264.78000	0.26478	264.85000	0.26485	264.780	3.84	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	331.93000	0.33193	331.42000	0.33142	331.930	3.84	0.00	0	14.00
R203	On 05/02/2015	Bond Future			8.07286	103.76755	8.09211	103.72321		3.70	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	937.96000	0.93796	929.34000	0.92934	937.960	3.65	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 08/05/2014	Bond Future		8.96871	94.15149		8.99206	93.96840			0.00	0	3,838.00
R2030	On 07/08/2014	Bond Future		9.06445	91.49283		9.08820	91.31005			0.00	0	2,563.00
R2030	On 06/11/2014	Bond Future		9.14752	92.88779		9.17200	92.70249			0.00	0	0.00
R2030	On 05/02/2015	Bond Future		9.22851	90.35249		9.25387	90.16373			0.00	0	0.00
R2037	On 08/05/2014	Bond Future		9.14313	96.26044		9.16627	96.05170			0.00	0	4,046.00
R2037	On 07/08/2014	Bond Future		9.23252	93.38151		9.25605	93.17284			0.00	0	6,056.00
R2037	On 06/11/2014	Bond Future		9.31016	94.80536		9.33437	94.59379			0.00	0	0.00
R2037	On 05/02/2015	Bond Future		9.38579	92.04997		9.41080	91.83460			0.00	0	0.00
R204	On 08/05/2014	Bond Future		7.81279	103.84275		7.82769	103.78577		5.64	0.00	0	15,095.00
R204	On 07/08/2014	Bond Future		7.95115	101.29779		7.96618	101.24327		5.90	0.00	0	15,760.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,579.01000	1.57901	1,634.48000	1.63448	1,579.010	5.86	0.00	0	530.00
R204	On 06/11/2014	Bond Future		8.07869	102.84152		8.09471	102.78652		5.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,779.34000	1.77934	1,825.02000	1.82502	1,779.340	5.46	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future		8.20572	100.43570		8.22314	100.37927			0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 08/05/2014	Bond Future		9.21231	96.95654		9.23512	96.73123			0.00	0	2,660.00
R2048	On 07/08/2014	Bond Future		9.29326	98.34570		9.31647	98.12011			0.00	0	11,469.00
R2048	On 06/11/2014	Bond Future		9.36956	95.41729		9.39344	95.18861			0.00	0	0.00
R2048	On 05/02/2015	Bond Future		9.44413	96.92911		9.46880	96.69634			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		8.01680	98.90548		8.03130	98.84178		6.79	1,123,170,630.88	11,356	11,815.00
R207	On 07/08/2014	Bond Future		8.14475	96.68152		8.15935	96.62003		7.34	1,484,448,058.08	15,354	20,172.00
R207	On 06/11/2014	Bond Future		8.25679	98.15518		8.27217	98.09308		7.07	0.00	0	0.00
R207	On 05/02/2015	Bond Future		8.36861	96.06889		8.38509	96.00524			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		8.17016	93.41603		8.18403	93.34743		8.14	494,264,214.73	5,291	5,672.00
R208	On 07/08/2014	Bond Future		8.28262	94.75441		8.29655	94.68777		8.58	542,658,506.07	5,727	6,363.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,705.89000	1.70589	1,772.54000	1.77254	1,705.890	8.59	0.00	0	630.00
R208	On 06/11/2014	Bond Future		8.38700	92.79958		8.40156	92.73226		8.46	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,008.03000	2.00803	2,062.01000	2.06201	2,008.030	8.46	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future		8.48862	94.26999		8.50405	94.20108			0.00	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

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/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.06723		74.11425		9.08500	73.98212		16.87	41,578,094.25	561	4,604.00
R209	On 08/05/2014	Bond Future	8.50	Call	9.04000		0.00904		25.80000	0.02580	9.040	16.58	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	559.77000		0.55977		659.81000	0.65981	559.770	16.87	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	47.04000		0.04704		115.39000	0.11539	47.040	17.23	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	14.76000		0.01476		48.97000	0.04897	14.760	17.32	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	4.44000		0.00444		20.38000	0.02038	4.440	17.41	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	1.49000		0.00149		9.23000	0.00923	1.490	17.48	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.14718		75.17605		9.16514	75.04443		17.98	57,058,621.95	759	17,393.00
R209	On 06/11/2014	Bond Future			9.22115		73.17479		9.23961	73.04132		18.34	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,966.36000		2.96636		2,946.86000	2.94686	2,966.360	18.17	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,122.87000		3.12287		3,101.60000	3.10160	3,122.870	18.20	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	3,283.78000		3.28378		3,260.68000	3.26068	3,283.780	18.23	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.58	Put	2,718.87000		2.71887		2,807.57000	2.80757	2,718.870	18.57	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	1,845.41000		1.84541		1,918.02000	1.91802	1,845.410	18.83	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	1,748.20000		1.74820		1,818.67000	1.81867	1,748.200	18.86	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	1,655.46000		1.65546		1,723.80000	1.72380	1,655.460	18.89	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.29187		74.33438		9.31091	74.19847			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			166.35076		166.35076		166.22077	166.22077			13,640,762.32	82	101.00
R210	On 07/08/2014	Bond Future			168.75481		168.75481		168.62804	168.62804			13,837,894.42	82	618.00
R210	On 06/11/2014	Bond Future			169.30614		169.30614		169.18361	169.18361			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			127.85978		127.85978		127.76815	127.76815			0.00	0	0.00
R211	On 07/08/2014	Bond Future			128.13904		128.13904		128.05436	128.05436			0.00	0	780.00
R211	On 06/11/2014	Bond Future			130.10689		130.10689		130.02129	130.02129			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 08/05/2014	Bond Future			133.22537		133.22537		133.12356	133.12356			4,263,211.84	32	173.00
R212	On 07/08/2014	Bond Future			133.42910		133.42910		133.33467	133.33467			4,269,731.20	32	21,797.00
R212	On 06/11/2014	Bond Future			135.47825		135.47825		135.38273	135.38273			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			8.96280		84.51048		8.98580	84.33766		14.57	2,089,606,128.48	24,726	14,141.00

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	On 07/08/2014	Bond Future	9.04897		85.72131		9.07233	85.54866		15.55	1,072,116,424.17	12,507	21,275.00
R213	On 06/11/2014	Bond Future	9.13019		83.48592		9.15424	83.31090		16.11	0.00	0	0.00
R213	On 05/02/2015	Bond Future	9.20952		84.80863		9.23440	84.63037			0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.13707		75.06149		9.15980	74.88563		17.21	325,916,989.58	4,342	14.00
R214	On 07/08/2014	Bond Future	9.21527		76.13686		9.23835	75.96091		18.36	165,293,123.06	2,171	5,214.00
R214	On 06/11/2014	Bond Future	9.28880		74.00839		9.31252	73.82999		19.12	0.00	0	0.00
R214	On 05/02/2015	Bond Future	9.36043		75.18104		9.38491	74.99937			0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future	20,924.72000	20,924.72000		21,147.94000	21,147.94000				0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	4.95470	4.95470		4.96960	4.96960			10.90	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.91840	4.91840		4.93230	4.93230			11.43	0.00	0	0.00

Total for Derivatives : **12,001,386,538.12** **146,327** **3 375 547.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.64442		0.00000	100.59237			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.35000		102.17054		7.36000	102.09958			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.81496		0.00000	100.75589			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.99000		102.17675		9.00000	102.06438			89,900,000,000,000.00	10,000,000,000	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.39234		0.00000	100.33204			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.63000		99.81049		9.64000	99.68395			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		101.43601		0.00000	101.37202			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		101.54632		0.00000	101.48165			0.00	500,000,000	2,500,000,000.00
AB013	On 21/11/2018	Spot Bond	9.85500		98.16717		9.86500	98.05422			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.65000		101.22762		7.66000	101.15708			676,260,000,000.00	88,400,000	193,700,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00010		0.00000	99.93897			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.17000		102.90492		9.18000	102.80312			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABCP12	On 20/09/2014	Spot Bond	1.57500	134.28795		1.57500	134.12393			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.31500	267.75220		2.31500	267.60116			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	101.40262		0.00000	101.33930			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.37557		0.00000	101.31942			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.96115		0.00000	100.90161			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	101.00112		0.00000	100.93911			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	101.02762		0.00000	100.96396			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.45376		0.00000	100.48939			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.46626		0.00000	100.41095			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.47861		0.00000	100.42187			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.11000	104.33764		8.12000	104.26160			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	101.71496		0.00000	101.64625			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.09000	101.44476		8.10000	101.37545			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	101.12794		0.00000	101.06645			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	101.56827		0.00000	101.50410			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.53904		0.00000	100.47045			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.41196		0.00000	100.34679			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.59020		0.00000	100.52052			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.86222		0.00000	100.79810			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.97107		0.00000	100.90077			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	101.47706		0.00000	101.40871			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	101.08521		0.00000	101.00461			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	6.02500	130.17026		6.02500	129.96365			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI03	On 15/03/2015	Spot Bond	3.01500		126.50971		3.01500	126.34061			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.32500		114.09556		4.32500	113.93091			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.17500		100.15480		5.17500	100.00298			25,875,000,000,000.00	5,000,000,000	2,500,000,000.00
ABLI06	On 19/07/2020	Spot Bond	5.90500		104.33672		5.90500	104.17244			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.57000		112.16198		11.58000	112.03759			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.68541		0.00000	100.58599			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.92443		0.00000	100.84379			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.97267		0.00000	100.88796			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		101.01901		0.00000	100.93029			0.00	180,000,000	90,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.82500		109.99318		4.82500	109.82981			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		61.82783		100.00000	61.37958			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.05500		165.89600		2.05500	165.68691			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		158.37728		2.76000	158.16845			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.08500		170.18551		2.08500	169.97048			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.83500		177.77341		1.83500	177.55254			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.56625		73.55444		8.57625	73.47941			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.56625		73.55444		8.57625	73.47941			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		100.86279		0.00000	100.80028			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		92.73000		0.00000	92.73000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		91.53000		0.00000	91.53000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		92.16000		0.00000	92.16000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		87.78000		0.00000	87.78000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		87.21000		0.00000	87.21000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN47	On 05/04/2017	Spot Bond	0.00000	100.51844	0.00000	100.46153				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.39999	0.00000	100.34150				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	86.70000	0.00000	86.70000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.63000	103.90493	7.64000	103.83465				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	87.59000	0.00000	87.59000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	90.21000	0.00000	90.21000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	87.86000	0.00000	87.86000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.72532	0.00000	100.66819				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.64000	109.28859	7.65000	109.20834				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.39392	0.00000	100.33084				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	84.67000	0.00000	84.67000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	84.39000	0.00000	84.39000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.55000	104.59217	2.55000	104.53105				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.53000	152.25579	2.53000	152.16743				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.43500	205.09830	2.43500	204.98060				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	83.70000	0.00000	83.70000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.95000	88.64676	9.94000	88.62961				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	93.06000	0.00000	93.06000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	97.88000	0.00000	97.88000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	102.74402	0.00000	102.72235				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN73	On 03/05/2017	Spot Bond	0.00000		89.25000		0.00000	89.25000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		98.24500		0.00000	98.24500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		111.85000		0.00000	111.62000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.92000		107.99513		9.94000	107.76261			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		109.73000		0.00000	109.51000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.86500		108.39905		9.88500	108.16587			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.33500		87.69139		9.34500	87.57987			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.38000		0.00000	100.38000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		98.14000		0.00000	98.14000			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	9.96000		107.70277		9.98000	107.47073			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		87.60000		0.00000	87.60000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		101.13977		0.00000	101.07706			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.10457		0.00000	100.04180			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.77000		104.86968		8.78000	104.76333			0.00	0	1,121,700,000.00
ABS11	On 09/04/2021	Spot Bond	9.34000		101.10853		9.35000	100.98253			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.30000		101.02650		7.31000	100.95795			0.00	0	510,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.34000		98.28483		9.35000	98.16679			0.00	0	59,400,000.00
ABS7	On 11/09/2026	Spot Bond	10.16000		91.84282		10.18000	91.63908			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	8.00000		103.56252		8.01000	103.47894			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	2.27500		130.76815		2.27500	130.60086			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI2	On 07/12/2023	Spot Bond	2.12500	271.66355		2.12500	271.51452			0.00	0	546,000,000.00
ABSI3	On 31/01/2017	Spot Bond	1.51500	125.77895		1.51500	125.71612			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.05500	128.39859		2.05500	128.32876			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	43.46975		100.00000	43.15114			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.80000	103.91432		11.81000	103.80471			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	101.96193		0.00000	101.88123			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	3.93373		100.00000	3.90521			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	102.01240		0.00000	101.92962			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	102.72859		0.00000	102.61614			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	23.44687		100.00000	23.27688			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	101.91145		0.00000	101.83284			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	62.74784		11.00000	62.69404			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	15.00600		100.00000	14.89720			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	101.04138		0.00000	100.97259			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	101.14474		0.00000	101.06913			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.99527		0.00000	100.92951			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	101.02643		0.00000	100.95862			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	101.04013		0.00000	100.97142			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	102.10961		0.00000	102.04033			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	102.10961		0.00000	102.04033			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL084	On 30/07/2017	Spot Bond	0.00000	102.12212	0.00000	102.05243				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.97036	0.00000	100.90625				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	102.12212	0.00000	102.05243				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	102.09709	0.00000	102.02822				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	88.86022	0.00000	88.82290				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.95283	0.00000	100.88987				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.83134	0.00000	100.76794				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	101.00778	0.00000	100.94120				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	101.03870	0.00000	100.97007				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	101.05113	0.00000	100.98168				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	101.02623	0.00000	100.95841				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.97037	0.00000	100.90625				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.79500	102.12097	9.80500	101.99732				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.03655	0.00000	100.06160				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.72432	0.00000	100.74928				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	82.50850	0.00000	82.46838				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	160.94243	0.00000	162.16227				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	160.96204	0.00000	162.18005				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.99520	0.00000	100.92945				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	101.48610	0.00000	101.42681				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	101.48610	0.00000	101.42681				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	101.35087	0.00000	101.28897				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.96402	0.00000	100.90032				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL135		On 20/09/2014	Spot Bond	0.00000	100.95654		0.00000	100.89334			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	102.03199		0.00000	101.96699			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	101.31591		0.00000	101.25234			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	102.03109		0.00000	101.96617			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	102.09273		0.00000	102.02420			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	102.70258		0.00000	102.63577			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	101.01303		0.00000	100.94995			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	103.07291		0.00000	103.00935			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.86470		0.00000	100.80118			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.99896		0.00000	100.93296			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.97921		0.00000	100.91453			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.87942		0.00000	100.82130			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.85817		0.00000	100.80146			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.89941		0.00000	100.83998			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.97672		0.00000	100.91220			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.93304		0.00000	100.87140			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.88317		0.00000	100.82481			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.89691		0.00000	100.83765			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.25493		10.23000	101.17261			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.91046		0.00000	100.85029			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.88941		0.00000	100.83064			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	113.42769		0.00000	113.23003			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.93000	103.12645		9.94000	103.00474			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL168	On 20/06/2017	Spot Bond	0.00000	100.97291	0.00000	100.90863		0.00		0	0.00	
ACL169	On 20/06/2017	Spot Bond	1.75000	112.12207	1.75000	112.09204		0.00		0	0.00	
ACL170	On 20/03/2015	Spot Bond	0.00000	100.89566	0.00000	100.83648		0.00		0	0.00	
ACL172	On 20/06/2015	Spot Bond	0.00000	100.89797	0.00000	100.83862		0.00		0	0.00	
ACL173	On 20/06/2017	Spot Bond	0.00000	100.95169	0.00000	100.88826		0.00		0	0.00	
ACL174	On 20/06/2019	Spot Bond	0.00000	100.98259	0.00000	100.91710		0.00		0	0.00	
ACL175	On 20/06/2019	Spot Bond	0.00000	100.92077	0.00000	100.85939		0.00		0	0.00	
ACL178	On 20/09/2014	Spot Bond	0.00000	100.97642	0.00000	100.91133		0.00		0	0.00	
ACL180	On 20/06/2015	Spot Bond	0.00000	101.62492	0.00000	101.56621		0.00		0	0.00	
ACL181	On 20/06/2017	Spot Bond	0.00000	103.06603	0.00000	103.00214		0.00		0	0.00	
ACL182	On 20/06/2017	Spot Bond	0.00000	102.96442	0.00000	102.90459		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.98877	0.00000	100.92287		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	102.24603	0.00000	102.18426		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.97642	0.00000	100.91133		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.95101	0.00000	100.88817		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	101.00385	0.00000	100.93752		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	101.02004	0.00000	100.95264		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.88925	0.00000	100.83048		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.90798	0.00000	100.84798		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	101.02387	0.00000	100.95622		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	101.01099	0.00000	100.94362		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	101.08133	0.00000	101.00928		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.95787	0.00000	100.89403		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	101.07147	0.00000	101.00006		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL198	On 20/06/2017	Spot Bond		0.00000	103.50471		0.00000	103.43926			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	101.08133		0.00000	101.00928			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	92.62981		0.00000	92.57486			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	101.03199		0.00000	100.96321			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	101.03199		0.00000	100.96321			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	118.52461		0.00000	119.43796			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	119.37427		0.00000	120.29358			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.89603		0.00000	100.83628			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.88737		0.00000	100.82820			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	101.35574		0.00000	101.29999			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.91088		0.00000	100.85015			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.91459		0.00000	100.85362			0.00	2,000,000,000	8,500,000,000.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.95169		0.00000	100.88826			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.89727		0.00000	100.83744			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.89603		0.00000	100.83628			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.98401		0.00000	100.91899			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	101.86637		0.00000	101.79922			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.10263		0.00000	100.04090			0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond		0.00000	101.12574		0.00000	101.07679			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond		0.00000	101.13897		0.00000	101.08945			0.00	0	0.00
ADCP1U	On 03/07/2014	Spot Bond		100.00000	89.73276		100.00000	89.10231			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	10.39308		100.00000	10.31520			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	101.39626		0.00000	101.33710			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF1B1	On 21/11/2014	Spot Bond	0.00000	101.54528	0.00000	101.47983				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	101.64458	0.00000	101.57492				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.26129	0.00000	100.20072				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.28765	0.00000	100.22100				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.32275	0.00000	100.24801				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.24981	0.00000	100.19205				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.50500	96.88296	8.51500	96.79951				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.32253	0.00000	100.24792				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.37557	0.00000	100.28865				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.91000	99.89103	8.92000	99.78154				0.00	0	32,100,000.00
AIR02	On 30/04/2023	Spot Bond	9.56000	112.75048	9.58000	112.53549				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	87.68653	100.00000	87.07191				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.49000	107.36925	7.50000	107.28722				0.00	0	2,740,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	83.60962	100.00000	83.05098				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.82375	100.00000	11.74542				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.78000	156.91384	2.78000	156.70689				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	101.13387	0.00000	101.07181				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	101.03633	0.00000	100.98248				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.42422	0.00000	100.37023				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	100.99078	0.00000	100.93630				0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	101.78606	0.00000	101.70237				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.83411	0.00000	100.75993				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		100.94093		0.00000	100.87953			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		101.06153		0.00000	100.95319			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.78617		0.00000	100.68722			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		96.76000		0.00000	96.76000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		98.60000		0.00000	98.60000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		101.01326		0.00000	100.95646			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.83411		0.00000	100.77847			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.82172		0.00000	100.76690			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.72725		0.00000	100.66677			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.40000		102.31008		9.41000	102.19728			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.91530		0.00000	100.86124			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		101.26219		0.00000	101.20308			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.62218		0.00000	100.57071			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		101.79985		0.00000	101.74085			0.00	0	300,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000		101.23364		0.00000	101.17228			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.91000		102.28562		9.92000	102.15703			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.60000		106.38189		7.61000	106.30315			0.00	0	9,100,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.74663		0.00000	100.67740			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.67983		0.00000	100.61673			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW7	On 02/10/2014	Spot Bond		8.07000	101.01491		8.08000	100.94600			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		9.32000	102.65578		9.33000	102.55013			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.35280	102.36512		11.37592	102.24794			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.28336	101.23711		11.30104	101.13142			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.32678	101.18034		11.34489	101.07385			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.99572		0.00000	100.90896			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.37021	101.07227		11.38875	100.96346			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.20964	99.86287		12.23684	99.68525			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	101.01934		0.00000	100.93054			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	101.01934		0.00000	100.93054			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	101.01941		0.00000	100.93062			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.60280	100.46408		11.62592	100.34711			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.50906	101.08525		11.53049	100.97031			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.28336	101.23711		11.30104	101.13142			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.46158	101.17025		11.48395	101.05179			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.62517	100.69161		10.65870	100.56429			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.96743		0.00000	100.88312			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.95306		0.00000	100.86960			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.95306		0.00000	100.86960			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.90189		0.00000	100.82288			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.98782		0.00000	99.98782			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.96100	100.30723		10.97185	100.20149			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		12.09500	98.45361		12.10500	98.33141			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.92516		0.00000	100.84413			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA26	On 30/09/2017	Spot Bond		12.02000	96.01983		12.03000	95.89933			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	99.98782		0.00000	99.98782			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.87779		0.00000	100.80124			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	100.88601		9.28000	100.80977			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.93911		0.00000	100.85686			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.80000	98.39343		11.81000	98.33405			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.91119		0.00000	100.83138			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.93447		0.00000	100.85262			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.93447		0.00000	100.85262			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	99.85145		0.00000	99.85145			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.90003		0.00000	100.82118			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.94827		0.00000	100.86559			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	101.11439		0.00000	101.05963			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	99.98783		0.00000	99.98783			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.94827		0.00000	100.86559			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.90189		0.00000	100.82289			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.91557		0.00000	100.83574			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.94836		0.00000	100.86568			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.68388		0.00000	100.62409			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.35280	102.63002		14.37592	102.48844			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.57947	100.98066		15.61352	100.78071			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.48377	100.99555		14.50773	100.84408			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	101.23532		0.00000	101.12718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB06	On 31/12/2019	Spot Bond	0.00000	101.23532		0.00000	101.12718			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	101.23532		0.00000	101.12718			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	101.28135		0.00000	101.16917			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	101.07368		0.00000	100.97970			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	15.84902		100.00000	15.75899			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.36490		100.00000	20.21565			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.53436		100.00000	18.39851			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.44096		100.00000	11.35711			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.45805		100.00000	11.37498			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.83266		100.00000	13.73128			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.98576		100.00000	11.89791			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.31013		0.00000	100.25685			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.24046		0.00000	100.18383			0.00	600,000,000	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	101.01955		0.00000	100.93075			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	101.04311		0.00000	100.95228			0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000	96.30607		100.00000	95.54974			0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000	91.93955		100.00000	91.25000			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	82.02247		100.00000	81.47321			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.02500	174.56336		2.02500	174.34345			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.48000	140.55188		8.50000	140.04756			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.48000	140.92207		8.50000	140.41989			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.86500	94.47107		8.88500	94.25229			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	99.93091		0.00000	101.94309			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	101.24693		0.00000	101.18299			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD311F	On 20/09/2014	Spot Bond	0.00000	100.91976		0.00000	100.85898			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	99.18478		100.00000	98.38275			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.42000	96.49643		8.43000	96.39972			8,420,000,000,000.00	1,000,000,000	1,600,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.06429		0.00000	101.00699			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.25821		0.00000	100.19794			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.26347		0.00000	100.20198			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.28100		0.00000	100.21545			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.29850		0.00000	100.22891			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.34718		0.00000	100.26628			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	13.89054		100.00000	13.78873			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.08800		0.00000	100.03517			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.09267		0.00000	100.03701			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.09467		0.00000	100.03780			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.09534		0.00000	100.03806			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.10333		0.00000	100.04121			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.11397		0.00000	100.04539			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	13.58735		100.00000	13.48776			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	13.58735		100.00000	13.48776			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.92146		0.00000	100.86440			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.99472		0.00000	100.93313			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	101.01469		0.00000	100.95187			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.87000	101.02696		8.88000	100.93066			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	101.07459		0.00000	101.00807			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42C	On 15/06/2017	Spot Bond	0.00000	101.18088		0.00000	101.10778			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	9.72102		100.00000	9.65054			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	9.72102		100.00000	9.65054			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.56000	103.36727		6.57000	103.30980			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	101.90557		0.00000	101.84758			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	98.39133		0.00000	98.33887			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000	99.88989		0.00000	99.84270			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	99.50831		0.00000	99.46073			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	97.86150		0.00000	97.80891			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	97.14459		0.00000	97.09236			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	101.24738		0.00000	101.19516			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	101.45649		0.00000	101.39555			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	101.24116		0.00000	101.18854			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	101.30679		0.00000	101.25141			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	101.42607		0.00000	101.36565			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	101.92238		0.00000	101.84091			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	102.72916		0.00000	102.61486			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	42.23808		100.00000	41.93185			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	19.10557		100.00000	18.96554			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.94268		0.00000	100.88247			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	101.53812		0.00000	101.47593			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.89000	102.49000		7.90000	102.42111			0.00	0	15,700,000.00
CBL08	On 02/11/2016	Spot Bond	9.97000	109.03052		9.98000	108.92119			0.00	0	25,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.08244		0.00000	100.08379			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL10	On 06/05/2014	Spot Bond	0.00000		99.98286		0.00000	99.93128			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.62000		101.57638		9.63000	101.47923			0.00	0	669,700,000.00
CBL12	On 06/09/2018	Spot Bond	11.71000		100.51302		11.72000	100.38675			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.07957		0.00000	99.99950			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.96000		101.47321		11.97000	101.34042			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		101.73679		0.00000	101.67546			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.86000		103.29408		9.87000	103.18613			0.00	0	75,700,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		101.94781		0.00000	101.86244			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.40000		97.03223		12.41000	96.89869			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.05813		0.00000	99.99988			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		101.44808		0.00000	101.36347			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		99.98117		0.00000	99.92474			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.66000		90.57739		10.67000	90.45855			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.31000		117.73163		10.33000	117.50720			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.16000		113.63085		10.18000	113.40582			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.49000		112.68995		9.51000	112.46085		37,960,000,000,000.00	4,000,000,000	2,000,000,000.00	
CGR10	On 08/12/2016	Spot Bond	0.00000		101.68561		0.00000	101.59447			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.22000		100.93492		12.23000	100.82083			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		99.77918		0.00000	101.86347			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		101.08441		0.00000	100.99970			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		99.77782		0.00000	102.22849			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.48604		0.00000	100.37294			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.55509		0.00000	100.42600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG01	On 06/06/2015	Spot Bond	0.00000	101.46810		0.00000	101.39391			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	101.51801		0.00000	101.44798			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	102.65601		0.00000	102.54658			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	102.62779		0.00000	102.51952			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	102.77697		0.00000	102.66251			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	99.80243		0.00000	101.74361			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	70.77504		100.00000	70.77502			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	70.77504		100.00000	70.77502			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	70.77504		100.00000	70.77502			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.99530		0.00000	100.92954			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	70.77504		100.00000	70.77502			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	102.05810		0.00000	102.00128			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	101.30044		0.00000	101.21993			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.43612		10.11000	103.35161			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	101.30044		0.00000	101.21993			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.55801		0.00000	100.49684			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	116.25482		2.76000	116.10137			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	106.30736		0.00000	106.30736			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	116.17068		3.14000	116.01391			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.46048		8.25000	101.39363			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	101.30044		0.00000	101.21993			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	101.30044		0.00000	101.21993			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN198	On 13/09/2021	Spot Bond		3.10000	115.77282		3.10000	115.61729			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	115.65773		2.40000	115.50886			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	101.41077		0.00000	101.31758			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.69952		0.00000	100.64695			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.40228		0.00000	100.34347			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.70000	100.02128		8.71000	99.92982			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.47097		0.00000	100.41093			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.46450		0.00000	100.40527			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.26728		0.00000	100.20547			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.27226		0.00000	100.20874			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.75000	100.11950		8.76000	100.02751			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.75000	100.11950		8.76000	100.02751			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	102.83151		0.00000	101.86018			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	103.32780		0.00000	101.83149			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.80000	103.21761		8.81000	103.12157			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	101.02023		0.00000	100.95283			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	101.12736		0.00000	101.05290			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.34893		0.00000	100.29016			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.34893		0.00000	100.29016			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	96.14885		100.17539	95.45105			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	101.39998		0.00000	101.31331			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	99.82883		0.00000	101.51664			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	101.03472		0.00000	100.96637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN240	On 24/02/2015	Spot Bond	0.00000	101.37140	0.00000	101.31030				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	101.46106	0.00000	101.39607				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.78272	9.35000	101.70567				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.78272	9.35000	101.70567				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	101.35181	0.00000	101.29072				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	101.35557	0.00000	101.29432				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	95.50824	0.00000	92.20170				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	102.26184	0.00000	102.16192				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.99306	0.00000	100.93506				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	102.21804	0.00000	102.12003				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.76874	0.00000	100.71009				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.76874	0.00000	100.71009				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.76874	0.00000	100.71009				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.76874	0.00000	100.71009				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.76874	0.00000	100.71009				0.00	120,000,000	60,000,000.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.78827	0.00000	100.72815				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.82063	0.00000	100.75804				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.82063	0.00000	100.75804				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.82063	0.00000	100.75804				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.82063	0.00000	100.75804				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.82063	0.00000	100.75804				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.82604	0.00000	100.76305				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.73000	100.72390	9.74000	100.60774				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	101.43422	0.00000	101.37584				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN268	On 30/04/2017	Spot Bond		0.00000	100.10325		0.00000	100.04127			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	101.16355		0.00000	101.08670			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	102.10468		0.00000	102.01159			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.93933		0.00000	100.87671			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.93315		0.00000	100.87094			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.95170		0.00000	100.88882			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	101.38718		0.00000	101.32646			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	101.63415		0.00000	101.56063			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.94920		0.00000	100.88649			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	104.51034		0.00000	104.44738			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	101.22297		0.00000	101.16027			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.81725		0.00000	100.75802			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.74696		0.00000	100.68845			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.90841		0.00000	100.84784			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	101.05049		0.00000	100.98049			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	101.05049		0.00000	100.98049			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	101.05049		0.00000	100.98049			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	101.05049		0.00000	100.98049			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	99.86092		0.00000	99.80073			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	101.36596		0.00000	101.30305			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	101.21337		0.00000	101.14186			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.94512		0.00000	100.87312			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	103.24519		0.00000	103.17835			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN293	On 30/06/2017	Spot Bond	0.00000	100.81639	0.00000	100.74514				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.93431	0.00000	100.86312				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.67344	0.00000	100.60152				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	101.09126	0.00000	101.01917				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.81643	0.00000	100.74519				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.81643	0.00000	100.74519				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.80862	0.00000	100.73773				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	121.76488	0.00000	121.76488				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	102.60094	0.00000	102.53206				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	121.79867	0.00000	121.79867				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	121.29042	0.00000	121.29042				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	121.68196	0.00000	121.68196				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	119.37172	0.00000	119.37172				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	120.16067	0.00000	120.16067				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	99.79097	0.00000	101.76279				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.23000	90.64972	11.22000	95.37111				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.75000	92.09659	11.74000	92.06177				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.77124	0.00000	100.70361				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	101.09612	0.00000	101.02308				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	99.79588	0.00000	101.72083				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.23039	0.00000	100.16745				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.11512	0.00000	100.04602				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.11715	8.80500	100.04684				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.95787	0.00000	100.89403				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN323		On 24/07/2017	Spot Bond	0.00000	101.86866		0.00000	101.80405			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	117.18348		0.00000	117.18348			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	101.00359		0.00000	100.93671			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	101.02211		0.00000	100.95399			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	101.09366		0.00000	101.02079			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.99794		0.00000	100.93063			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	101.39547		0.00000	101.30166			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	101.39547		0.00000	101.30166			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	101.39547		0.00000	101.30166			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	101.14488		0.00000	101.06926			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.77158		0.00000	100.71563			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.23543		0.00000	100.18043			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.77124		0.00000	100.70361			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	105.61729		0.00000	105.61729			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	105.78912		0.00000	105.78912			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	100.78845		0.00000	100.73083			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.12857		0.00000	100.06425			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	101.27453		0.00000	101.18961			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.77591		0.00000	100.70787			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	101.45871		0.00000	101.36235			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	101.19444		0.00000	101.11554			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.90800		0.00000	100.84799			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	101.05913		0.00000	100.98855			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN346	On 28/07/2017	Spot Bond	0.00000		100.12731		0.00000	100.06361			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		99.85493		0.00000	99.79290			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000		100.78281		0.00000	100.72560			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.75253		0.00000	100.68652			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.02612		0.00000	100.05639			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000		101.83938		0.00000	101.75808			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000		101.83938		0.00000	101.75808			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		101.31924		0.00000	101.25741			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		101.44985		0.00000	101.35320			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond	0.00000		101.98157		0.00000	101.89395			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000		101.91522		0.00000	101.83056			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		100.10591		0.00000	100.04234			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.22893		0.00000	100.16640			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.86879		0.00000	100.81086			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		101.15204		10.55000	101.12378			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.41000		102.00419		10.40000	102.03732			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.92139		0.00000	100.85916			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		99.97432		0.00000	99.89737			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.55000		103.81020		12.54000	103.83265			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		99.97322		0.00000	99.89299			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.58000		103.46396		12.57000	103.48172			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	11.01000		102.95731		11.00000	102.97685			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		99.97322		0.00000	99.89299			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN370	On 26/07/2022	Spot Bond	0.00000		100.13270		0.00000	100.06630			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		101.24411		0.00000	101.16626			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.79124		0.00000	100.71995			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.47084		0.00000	100.39895			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.37970		0.00000	100.31622			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.30387		0.00000	100.23359			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.96000		99.82970		9.97000	99.74804			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.28908		0.00000	100.17325			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		38.85343		7.01000	38.83180			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		150.36162		0.00000	149.31226			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	8.86500		132.42429		8.88500	132.16041			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.48000		140.55188		8.50000	140.04756			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.48000		140.92207		8.50000	140.41989			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		89.73794		0.00000	89.69965			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		89.65020		0.00000	89.61158			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.54830		0.00000	100.48136			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.54830		0.00000	100.48136			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		101.03266		0.00000	100.96444			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.96288		0.00000	100.89926			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.97665		0.00000	100.91212			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.54230		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.97642		0.00000	100.91133			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.23039		0.00000	100.16745			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.88490		0.00000	100.82588			0.00	10,000,000,000	5,000,000,000.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.38912		0.00000	100.32724			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.40398		0.00000	100.34250			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	101.56760		0.00000	101.49599			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.45331		0.00000	100.38383			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.25000	104.86732		9.26000	104.75064			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.32000	102.65206		9.33000	102.54184			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.57000	114.44117		10.58000	114.28288			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.60000	107.58888		8.61000	107.49921			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.16000	104.25323		10.17000	104.11938			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.54000	92.64376		10.53000	92.61964			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.21000	93.83762		11.23000	93.62189			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.21000	91.65412		11.23000	91.44472			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	101.31237		0.00000	101.25199			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	101.34005		0.00000	101.27781			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	101.25177		0.00000	101.19130			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.05498		0.00000	99.99989			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.48000	101.05751		11.49000	100.91061			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.45293		100.00000	11.36990			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.09395		0.00000	100.13121			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.59500	95.65593		8.60500	95.56222			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	101.11047		0.00000	101.06059			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	101.00989		0.00000	100.96013			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLTB02	On 09/12/2016	Spot Bond	0.00000		101.10763		0.00000	101.04785			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000		101.53129		0.00000	101.48081			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.63775		0.00000	100.54065			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		101.27208		0.00000	101.18731			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.38880		0.00000	100.25590			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.88800		0.00000	100.80326			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.93105		0.00000	100.84223			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.48000		120.23381		7.49000	120.13995			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.81500		105.06631		8.82500	104.94595		53,061,011,000,000.00	6,019,400,000	3,558,100,000.00	
DV23	On 27/02/2023	Spot Bond	9.29000		106.03456		9.28000	106.01581		44,768,510,000,000.00	4,819,000,000	4,406,600,000.00	
DV24	On 18/02/2024	Spot Bond	9.40000		103.83720		9.39000	103.82215			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.90500		103.58824		9.92500	103.35008			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000		100.92184		0.00000	100.87136			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.95833		0.00000	100.90663			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		101.33322		0.00000	101.27935			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.85664		0.00000	100.80243			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.44500		127.57624		8.45500	127.43377		33,780,000,000.00	4,000,000	1,804,000,000.00	
EDC01	On 04/04/2016	Spot Bond	0.00000		101.42795		0.00000	101.33047			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		133.06378		0.10000	132.91726		400,000,000,000.00	4,000,000,000	2,000,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 02/05/2028	Spot Bond	1.96000	119.65544		1.96000	119.50566			5,880,000,000,000.00	3,000,000,000	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	1.97000	108.43674		1.97000	108.30062			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.10000	106.75735		2.10000	106.62221			840,000,000,000.00	400,000,000	8,700,000,000.00
EMM01	On 28/07/2020	Spot Bond	10.06000	105.07155		10.07000	104.93991			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.91000	105.53514		9.92000	105.40177			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.26000	98.73261		10.28000	98.52912			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.59500	97.86877		10.61500	97.70183			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.75500	100.10135		10.77500	99.92309			0.00	0	5,066,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	101.45632		0.00000	101.39746			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.93818		0.00000	100.88458			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	99.96652		0.00000	99.91608			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	101.30286		0.00000	101.24911			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	101.29552		0.00000	101.24136			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	90.79602		100.00000	90.12346			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000	97.33333		100.00000	96.56085			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	74.03651		100.00000	73.58871			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	71.47744		100.00000	71.07361			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	130.88281		3.00000	130.70750			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.66000	105.71445		11.67000	105.60446			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	104.58329		0.00000	104.51290			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.23134		0.00000	100.05149			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.97206		0.00000	100.90383			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.32000	95.33304		10.33000	95.22379			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.65235		0.00000	100.58798			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS09	On 28/11/2016	Spot Bond	0.00000	101.37477	0.00000	101.31035				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	101.72647	0.00000	101.65844				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	101.58974	0.00000	101.52712				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	101.55804	0.00000	101.49544				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	101.75799	0.00000	101.68871				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	101.71531	0.00000	101.64640				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	101.47401	0.00000	101.41596				0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	101.51616	0.00000	101.45645				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	101.44264	0.00000	101.38468				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	101.50559	0.00000	101.44511				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	101.43005	0.00000	101.37259				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	101.48251	0.00000	101.42295				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.05000	102.24968	7.06000	102.17906				70,500,000,000.00	10,000,000	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.12500	104.11671	8.13500	104.01465				162,500,000,000.00	20,000,000	11,643,600,000.00
ES23	On 25/01/2023	Spot Bond	8.82500	109.78203	8.81500	109.76630				81,451,661,250,000.00	9,229,650,000	2,302,231,100.00
ES26	On 02/04/2026	Spot Bond	9.07000	91.92080	9.09000	91.71891				145,435,636,000,000.00	16,034,800,000	5,078,300,000.00
ES33	On 15/09/2033	Spot Bond	9.73000	81.74464	9.74500	81.57139				482,608,000,000.00	49,600,000	47,738,100,000.00
ES42	On 25/04/2042	Spot Bond	9.91500	86.90815	9.93500	86.67303				0.00	0	24,300,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	101.40398	0.00000	101.34148				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.35990	0.00000	100.29931				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.79890	0.00000	100.73795				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	101.17824	0.00000	101.12345				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.46107	0.00000	100.40638				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC10	On 11/09/2014	Spot Bond	0.00000	101.01110		0.00000	100.95595			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.32315		100.00000	10.24831			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.04621		100.00000	9.97338			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.95585		0.00000	100.89603			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.99544		0.00000	100.93315			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	101.07451		0.00000	101.00729			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	101.15349		0.00000	101.08133			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.90000	101.93705		6.91000	101.87699			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.80000	98.38631		9.81000	98.27327			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.98554		0.00000	100.93233			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.98547		0.00000	100.93226			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.21242		0.00000	100.03805			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	103.27097		0.00000	103.20253			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.60000	105.82027		11.61000	105.68654			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	99.54975		0.00000	99.47623			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.15500	127.51255		2.15500	127.44217			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.15500	271.04138		2.15500	270.89203			0.00	0	2,000,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.26000	107.52223		2.26000	107.46195			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.51000	152.60929		2.51000	152.52095			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.32500	208.39477		2.32500	208.27705			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.91000	108.92782		7.92000	108.84555			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.93200	59.87080		7.93300	59.81609			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47900	37.79338		9.48000	37.75072			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000	36.50481		9.71000	36.46286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC04	On 03/06/2014	Spot Bond		0.00000	104.21680		0.00000	104.12221			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	102.17994		0.00000	102.08361			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	102.11898		0.00000	102.02531			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	102.11898		0.00000	102.02531			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	101.68997		0.00000	101.60698			0.00	0	150,000,000.00
FRC108	On 24/02/2017	Spot Bond		0.00000	102.08278		0.00000	101.99069			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	101.15732		0.00000	101.08089			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	101.35752		0.00000	101.27348			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.99535		0.00000	100.92960			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	101.09755		0.00000	101.02506			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	101.60030		0.00000	101.60030			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	101.33761		0.00000	101.25480			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	101.08133		0.00000	101.00928			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	101.02828		0.00000	100.95976			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	101.17372		0.00000	101.06947			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	101.06283		0.00000	100.99201			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	101.13309		0.00000	101.05759			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	101.40700		0.00000	101.31322			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	101.36411		0.00000	101.27320			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	15.19670		100.09221	15.08642			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.96034		0.00000	100.89633			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	110.69860		0.00000	110.69860			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	101.15206		0.00000	101.07596			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	101.29396		0.00000	101.20850			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	101.94748		0.00000	101.86130			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	104.93646		0.00000	104.93646			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	101.07254		0.00000	101.00169			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	101.08503		0.00000	101.01336			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.98658		0.00000	100.92140			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.00729		0.00000	100.94016			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	101.33346		0.00000	101.24458			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.99031		0.00000	100.93584			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.97218		0.00000	100.91769			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.98877		0.00000	100.92287			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.90087		13.22500	54.84267			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.92944		0.00000	100.86747			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.93068		0.00000	100.86863			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	101.39373		0.00000	101.30169			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.97518		0.00000	100.91018			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.50500	95.56109		3.50500	95.49780			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	101.01965		0.00000	100.95169			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	101.01965		0.00000	100.95169			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	101.56704		0.00000	101.49966			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.77124		0.00000	100.70361			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	99.03455		0.00000	98.96788			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	102.02724		0.00000	102.02724			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.95787		0.00000	100.89403			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.93439		0.00000	100.87209			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	99.97459		0.00000	99.89846			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC179	On 20/09/2020	Spot Bond	0.00000	101.10228		0.00000	101.02883			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	101.69750		0.00000	101.63498			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	99.97487		0.00000	99.89956			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.14234		0.00000	100.07112			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	101.27208		0.00000	101.18731			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.99741		0.00000	100.93094			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	101.27085		0.00000	101.18616			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.92325		0.00000	100.86170			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	102.59627		0.00000	102.48116			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.00729		0.00000	100.94016			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.00729		0.00000	100.94016			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.97757		0.00000	100.92048			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.64845		0.00000	100.58821			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.68602		0.00000	100.62235			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.50620		0.00000	100.44851			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.50620		0.00000	100.44851			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.62508		0.00000	100.55433			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.48904		0.00000	100.43108			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.48693		0.00000	100.42922			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.47269		0.00000	100.41487			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.47404		0.00000	100.41605			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.38414		0.00000	100.31948			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.34778		0.00000	100.28922			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.38414		0.00000	100.31948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC203	On 17/04/2016	Spot Bond	0.00000	100.34632		0.00000	100.28800			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	100.00000	7.49654		100.00000	100.00000			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.29984		0.00000	100.22981			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	101.07622		0.00000	101.00513			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	101.07003		0.00000	100.99935			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	101.23658		0.00000	101.16975			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.91434		0.00000	100.85393			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.03607		0.00000	100.06137			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.39500	117.08605		3.39500	117.00957			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	101.08996		0.00000	101.01797			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	101.10117		0.00000	101.02843			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.37500	117.24629		3.37500	117.16990			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.85500	123.02020		1.85500	122.93390			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.39500	117.08605		3.39500	117.00957			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.83500	121.50135		2.83500	121.42751			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.90500	126.79371		2.90500	126.69036			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.05273		0.00000	100.06959			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.61931		0.00000	100.61931			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	101.49281		0.00000	101.40038			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	101.51932		0.00000	101.42524			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.94539		0.00000	100.88293			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	101.08253		0.00000	101.01102			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	104.06242		0.00000	104.06242			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC86	On 20/12/2016	Spot Bond	0.00000	101.26668		0.00000	101.18303			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	101.21944		0.00000	101.13890			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	101.03569		0.00000	100.96667			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	101.38671		0.00000	101.30086			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	101.03445		0.00000	100.96552			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	103.29865		0.00000	103.29865			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	96.87358		0.00000	96.87358			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	96.64107		0.00000	96.64107			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.94222		0.00000	100.88719			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.30700	100.00000	9.23952				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	15.71372	100.00000	15.59979				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.97500	143.23700	4.97500	143.02315				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.73066	0.00000	100.67924				0.00	17,600,000,000	23,930,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.04862	0.00000	100.99651				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	102.22508	0.00000	102.17084				0.00	0	3,540,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	102.34101	0.00000	102.28547				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	103.55282	0.00000	103.49575				0.00	15,960,000,000	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	101.38370	0.00000	101.32684				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.83411	0.00000	100.77847				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000	94.14704	0.00000	93.77503				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.56000	125.88043	2.56000	125.80677				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.24854	0.00000	100.19045				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	100.33840	10.38000	100.25370				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	100.33840	10.38000	100.25370				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS105	On 10/11/2015	Spot Bond	0.00000		101.82183		0.00000	101.82183			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.09887		0.00000	100.04941			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.11646		0.00000	100.04655			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.70000		101.69067		2.70000	101.63001			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.63500		199.26827		2.63500	199.15067			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.67000		102.23863		2.67000	102.17789			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.51577		0.00000	100.46613			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.66500		198.41151		2.66500	198.29394			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.15082		100.00000	1.55778			0.00	0	2,500,000,000.00
FRS36	On 07/12/2023	Spot Bond	2.66500		260.72465		2.66500	260.57017			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.16500		270.83438		2.16500	270.68491			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.88500		256.42220		2.88500	256.26567			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.52500		124.29434		2.52500	124.22196			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.02781		0.00000	100.05726			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.05500		124.59200		2.05500	124.43475			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.28050		0.00000	100.21512			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.57301		0.00000	100.51021			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		99.99974		0.00000	99.94102			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.54000		101.39966		2.54000	101.26766			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		16.34812		104.97509	16.22435			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		20.61166		101.07593	20.46079			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		12.53070		100.44759	12.43950			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.92409		0.00000	100.87062			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS76	On 18/06/2017	Spot Bond		100.76967	18.96541		100.76967	18.82697			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		2.15500	110.90128		2.15500	110.76061			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.22000	107.93358		2.22000	107.87342			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	98.41292		0.00000	98.40964			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.25000	107.62491		2.25000	107.56466			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	101.49302		0.00000	101.42375			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.36500	337.95235		2.36500	337.76034			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.64704		0.00000	100.59965			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	99.93876		0.00000	99.87761			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	99.94261		0.00000	101.61713			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	99.94537		0.00000	99.89067			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	101.37039		0.00000	101.30718			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	101.24598		0.00000	101.18754			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	101.94617		0.00000	101.86368			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.53840		0.00000	100.47473			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		6.20000	102.18448		6.21000	102.13012			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond		6.87000	102.76356		6.88000	102.69859			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.90000	101.30486		7.91000	101.21962			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		8.35000	101.59250		8.36000	101.49583			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.53000	107.07173		8.54000	106.96417			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		9.00500	104.22477		9.01500	104.10588			0.00	0	868,800,000.00
FRX20	On 01/10/2020	Spot Bond		9.22000	98.56161		9.23000	98.44186			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX23	On 28/02/2023	Spot Bond	9.78000	89.55296		9.77000	89.53699			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.83000	110.26563		9.85000	110.04328			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.13000	96.34057		10.15000	96.17946			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.44500	94.47517		10.46500	94.24771			0.00	0	24,000,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.55500	77.24600		10.57500	77.03756			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	100.80808		0.00000	100.75465			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.83935		0.00000	100.78386			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.85184		0.00000	100.79553			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.88302		0.00000	100.82466			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.93293		0.00000	100.87129			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.97035		0.00000	100.90624			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.13232		0.00000	101.05753			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	101.22438		0.00000	101.17403			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	101.29111		0.00000	101.23802			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	101.35164		0.00000	101.29606			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	101.36582		0.00000	101.30966			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	101.40620		0.00000	101.34837			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	101.46680		0.00000	101.40648			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	101.51729		0.00000	101.45490			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	101.73940		0.00000	101.66786			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.78293		0.00000	100.72189			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.51133		0.00000	100.44887			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GFC04	On 11/04/2017	Spot Bond	9.67000	100.14624		9.68000	100.04373			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT28	On 05/05/2014	Spot Bond	0.00000	101.41199		0.00000	101.36740			0.00	0	0.00
GPT29	On 04/08/2014	Spot Bond	100.00000	80.04386		100.00000	99.45554			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	0.00000	99.29499		0.00000	99.24581			0.00	15,479,000,000	15,479,000,000.00
GRB94	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	0.00000	98.63149		100.00000	80.75221			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.18553		0.00000	100.12980			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.18952		0.00000	100.13259			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.19721		0.00000	100.13797			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.20675		0.00000	100.14464			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.21998		0.00000	100.15388			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	101.11691		0.00000	101.05664			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.62458		0.00000	102.27828			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.39136		0.00000	100.33122			0.00	0	130,000,000.00
GRT04	On 15/09/2016	Spot Bond	0.00000	102.36582		0.00000	102.30998			0.00	0	700,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.72450		0.00000	100.34630			0.00	34,000,000,000	10,000,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	101.08746		0.00000	101.02763			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	101.51633		0.00000	101.45290			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	7,442,300,000.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.67292		0.00000	100.61987			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIS02	On 24/02/2015	Spot Bond		0.00000	101.22622		0.00000	101.17142			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.88538		0.00000	100.82123			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.24332		0.00000	100.05995			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.76076		0.00000	100.70470			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	101.04760		0.00000	100.98773			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.05544		0.00000	99.99994			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.05613		0.00000	99.99991			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond		0.00000	101.47894		0.00000	101.43018			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond		0.00000	100.16425		0.00000	100.11497			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.26538		0.00000	100.20348			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.27442	98.08369		8.28421	97.97742			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.27768		0.00000	100.21295			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.62697	104.41639		8.63676	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.29349		0.00000	100.22512			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.07701	104.41639		9.08679	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.31280		0.00000	100.23998			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.37541		0.00000	100.31222			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.44268		0.00000	100.37482			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.45872		0.00000	100.38843			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.62113		0.00000	101.55726			0.00	5,704,000,000	2,654,000,000.00
HPF05	On 17/02/2017	Spot Bond	9.89000		102.07454		9.89000	101.99292			0.00	0	7,600,000.00
HWAY20	On 31/07/2020	Spot Bond	8.55500		108.19306		8.56500	108.06863			0.00	0	6,048,100,000.00
HWAY23	On 07/12/2023	Spot Bond	1.95500		275.22208		1.95500	275.07492			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.96500		275.01121		1.96500	274.86392			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.74000		98.07761		9.75500	97.87337		14,610,000,000,000.00	1,500,000,000	9,486,400,000.00	
HWAY35	On 31/07/2035	Spot Bond	9.63000		98.96403		9.64500	98.75605			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		56.41632		100.00000	56.00730			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		14.64641		100.00000	14.54022			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		86.08769		100.00000	85.48987			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		39.21892		100.00000	38.93147			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		20.01919		100.00000	19.87246			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		10.34110		100.00000	10.26361			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		59.70358		100.00000	59.26116			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.61000		114.54055		1.61000	114.40016		17,795,320,984,000.00	11,052,994,400	03,308,300,000.00	
I2038	On 31/01/2038	Spot Bond	1.94000		116.85355		1.94000	116.70717		11,625,188,876,000.00	5,992,365,400	66,153,054,200.00	
I2046	On 31/03/2046	Spot Bond	2.05000		114.56377		2.05000	114.41943		84,068,040,000.00	41,008,800	44,582,883,400.00	
I2050	On 31/12/2050	Spot Bond	2.01000		124.49945		2.01000	124.34278		1,722,796,326,000.00	857,112,600	31,643,345,400.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBC01		On 16/03/2015	Spot Bond	0.00000	93.45000		0.00000	93.45000			0.00	0	0.00
IBL11		On 12/03/2015	Spot Bond	7.80000	103.56455		7.81000	103.49163			0.00	0	0.00
IBL13		On 12/03/2015	Spot Bond	0.00000	101.84614		0.00000	101.78873			0.00	0	0.00
IBL14		On 28/06/2015	Spot Bond	0.00000	101.07343		0.00000	101.01317			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	8.30000	103.34656		8.31000	103.26083			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	8.57000	105.94949		8.58000	105.84375			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	101.41341		0.00000	101.35703			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	4.82500	115.14210		4.82500	114.97129			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	8.12000	102.02403		8.13000	101.93611			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00002		0.00000	99.94777			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	99.99997		0.00000	99.94449			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	1.67500	125.25084		1.67500	125.18664			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.12500	127.77763		2.12500	127.70742			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	101.07263		0.00000	101.01919			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	101.93724		0.00000	101.88021			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	8.69000	101.02076		8.70000	100.91768			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	101.40607		0.00000	101.35195			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	102.64179		0.00000	102.58513			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	99.82041		0.00000	101.37681			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	9.23000	98.39960		9.24000	98.29044			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	9.65500	91.83132		9.66500	91.71931			0.00	0	30,900,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	101.22167		0.00000	101.16719			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	8.77000	95.98509		8.78000	95.88596			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL50	On 02/08/2020	Spot Bond	9.70500	99.50088		9.71500	99.37749			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.08531		0.00000	100.03410			0.00	80,000,000	40,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.08803		0.00000	100.03521			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	8.06000	100.23423		8.07000	100.14861			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	9.01000	98.96891		9.02000	98.86265			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.09794		0.00000	100.03905			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	99.86108		0.00000	101.40853			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.34000	102.32294		8.35000	102.22918			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.97000	102.85209		8.98000	102.73879			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	10.04000	103.47114		10.03000	103.44924			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.65056		0.00000	100.59363			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.20291		0.00000	100.14660			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00393		100.00000	0.00391			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.23833		0.00000	100.18248			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.24892		0.00000	100.19064			0.00	0	10,000,000.00
IDCG03	On 22/10/2020	Spot Bond	9.31000	95.65667		9.32000	95.53895			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.21613		5.00000	100.17556			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.21613		5.00000	100.17556			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.29064		5.00000	101.24919			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.21613		5.00000	100.17556			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.56121		4.00000	100.52875			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	101.55710		0.00000	101.48125			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	101.49540		0.00000	101.42125			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.87394		0.00000	100.79736			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IF422U	On 27/05/2014	Spot Bond	100.00000		95.68871	100.00000	94.95264				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		106.82047	9.20000	106.74174				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.75506	0.00000	100.68913				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.75506	0.00000	100.68913				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		101.72654	0.00000	101.65850				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.27345	100.00000	8.21347				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000		100.21918	0.00000	100.16351				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.94537				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		101.46772	0.00000	101.41236				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.80000		100.48565	9.81000	100.39919				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		101.20989	0.00000	101.15482				0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000		102.69781	0.00000	102.65075				0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000		100.94050	0.00000	100.88899				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		99.28346	0.00000	99.20821				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		6.68501	100.00000	6.63492				0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000		90.57072	100.00000	89.90148				0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000		90.12306	100.00000	89.47932				0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000		84.68677	100.00000	84.10138				0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000		93.99560	100.00000	99.17355				0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000		96.00000	100.00000	95.13282				0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000		83.33395	100.00000	81.71056				0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000		97.56097	100.00000	96.65286				0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000		93.67892	100.00000	91.56586				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN430U	On 22/07/2014	Spot Bond	100.00000		88.89964		100.00000	86.99464			0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000		84.57813		100.00000	82.85204		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
INA418	On 29/04/2014	Spot Bond	5.90000		97.13454		5.90000	97.13453			0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	5.90000		99.88698		5.90000	99.82251			0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	5.90000		99.77421		5.90000	99.70989			0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	5.90000		99.66170		5.90000	99.59752			0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	5.95000		99.54564		5.95000	99.48106			0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	5.95000		99.32000		5.95000	99.25572			0.00	0	0.00
INA426	On 24/06/2014	Spot Bond	5.95000		99.09538		5.95000	99.03139			0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	6.05000		98.96655		6.05000	98.90165			0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	6.05000		98.85303		6.05000	98.78829			0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	6.05000		98.62679		6.05000	98.56234		54,450,000,000,000.00	9,000,000,000	4,500,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000		100.85416		0.00000	100.77966			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.35280		101.84852		11.37592	101.73193			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.35280		100.70689		11.37592	100.59161			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.95358		0.00000	100.88450			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		101.56368		0.00000	101.47911			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.93460		0.00000	100.86692			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.56083		6.50000	100.50812			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.05049		0.00000	100.98049			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.66014		0.00000	100.60239			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		97.38497		0.00000	97.38497			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.99372		0.00000	100.93509			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.37724		0.00000	100.32229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING221	On 08/05/2014	Spot Bond		0.00000	99.94763		0.00000	101.38943			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.91814		0.00000	100.85111			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.56680		0.00000	100.50875			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	102.59932		0.00000	102.55205			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	102.53233		0.00000	102.48425			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.77211		0.00000	100.72058			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.76591		0.00000	100.71478			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.91426		0.00000	100.86419			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	100.32551		0.00000	100.27562			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.94805			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	99.87885		0.00000	101.35928			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	101.29912		0.00000	101.24731			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	101.28355		0.00000	101.23236			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond		0.00000	101.09244		0.00000	101.04116			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond		0.00000	100.79541		0.00000	100.74671			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.35058		0.00000	100.29946			0.00	4,000,000,000	4,000,000,000.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.90189		0.00000	100.82289			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	101.10078		0.00000	101.04955			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond		0.00000	99.93740		0.00000	99.89045			0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000		89.24205		100.00000	88.59223			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000		84.68677		100.00000	84.10138			0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000		85.88235		100.00000	85.28037			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.40856		0.00000	100.34885			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF02	On 13/04/2016	Spot Bond	0.00000	100.41701	0.00000	100.35608		0.00		0	0.00	
IPF03	On 13/04/2017	Spot Bond	0.00000	100.42269	0.00000	100.36094		0.00		0	0.00	
IPF06	On 13/04/2017	Spot Bond	8.81000	100.49357	8.82000	100.39710		0.00		0	0.00	
IPFC01	On 15/07/2014	Spot Bond	0.00000	100.32986	0.00000	100.28038		0.00		0	0.00	
IPL5	On 28/09/2015	Spot Bond	0.00000	101.12490	0.00000	101.06252		0.00		0	0.00	
IPL6	On 28/09/2017	Spot Bond	9.17000	102.73849	9.18000	102.63442		0.00		0	67,300,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000	100.55049	0.00000	100.49013		0.00		0	0.00	
IPL8	On 10/10/2020	Spot Bond	0.00000	100.51102	0.00000	100.44856		0.00		0	0.00	
IV012	On 26/11/2014	Spot Bond	0.00000	101.66042	0.00000	101.58467		0.00		0	0.00	
IV013	On 22/06/2015	Spot Bond	0.00000	100.97107	0.00000	100.90077		0.00		0	0.00	
IV014	On 22/06/2015	Spot Bond	8.98000	105.50880	8.99000	105.42166		0.00		0	0.00	
IV015	On 20/09/2022	Spot Bond	0.00000	102.93040	0.00000	102.86407		0.00		0	0.00	
IV016	On 06/12/2021	Spot Bond	0.00000	101.38659	0.00000	101.31653		0.00		0	0.00	
IV017	On 31/01/2022	Spot Bond	3.21500	118.53732	3.21500	118.46162		0.00		0	2,470,000,000.00	
IV019	On 31/03/2028	Spot Bond	3.69000	133.28943	3.69000	133.19958		0.00		0	0.00	
IV022	On 02/04/2022	Spot Bond	0.00000	100.73749	0.00000	100.66907		0.00		0	0.00	
IV023	On 11/07/2022	Spot Bond	0.00000	100.53913	0.00000	100.47054		0.00		0	0.00	
IV024	On 27/07/2022	Spot Bond	0.00000	100.31973	0.00000	100.34140		0.00		0	0.00	
IV025	On 12/09/2019	Spot Bond	0.00000	101.21420	0.00000	101.14611		0.00		0	0.00	
IV026	On 27/09/2024	Spot Bond	0.00000	100.86840	0.00000	100.80047		0.00		0	0.00	
IV030	On 31/01/2025	Spot Bond	3.61000	94.62310	3.61000	94.55963		0.00		0	0.00	
IV030A	On 31/01/2025	Spot Bond	3.61000	100.28371	3.61000	100.14442		0.00		0	0.00	
IV031	On 11/03/2025	Spot Bond	0.00000	101.30410	0.00000	101.23232		0.00		0	0.00	
IV032	On 14/08/2023	Spot Bond	0.00000	99.79375	0.00000	101.82170		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV04Q	On 10/09/2014	Spot Bond	0.00000		100.94050		0.00000	100.88899			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.30000		104.59870		12.31000	104.46526			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.12280		0.00000	100.04898			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.69000		133.28943		3.69000	133.19958			0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000		95.19674		100.00000	94.46820			0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000		95.88189		100.00000	93.66923			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000		82.24786		100.00000	99.17356			0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000		96.00000		100.00000	95.14266			0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000		92.26705		100.00000	90.21667			0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000		87.62051		100.00000	85.76937			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		101.18274		0.00000	101.12775			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.32113		0.00000	100.26704			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		101.31671		0.00000	101.26378			0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond	5.90000		99.85473		5.90000	99.79030			0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond	5.90000		99.74204		5.90000	99.67775			0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	5.95000		99.51334		5.95000	99.44881			0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	5.95000		99.28785		5.95000	99.22361			0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	6.05000		98.93409		6.05000	98.86923			0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	6.05000		98.82065		6.05000	98.75595			0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	6.05000		98.70747		6.05000	98.64292			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		99.85786		0.00000	99.79647			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.02641		0.00000	100.05668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC006	On 28/01/2016	Spot Bond	0.00000	100.50336	0.00000	100.53949				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.58109	0.00000	100.52366				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	99.93502	0.00000	99.88598				0.00	0	40,000,000.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	101.34568	0.00000	101.29035				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	101.47308	0.00000	101.40863				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	101.28428	0.00000	101.22502				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.41711	0.00000	100.35618				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.41994	0.00000	100.35861				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.42563	0.00000	100.36348				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.40006	0.00000	100.34157				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.26363	0.00000	100.20213				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.02538	0.00000	100.05606				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.94068	0.00000	100.87987				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	101.47447	0.00000	101.41725				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	101.21536	0.00000	101.15950				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	101.20237	0.00000	101.14709				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.65100	0.00000	100.58862				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.45402	0.00000	100.40014				0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.21328	0.00000	100.15414				0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.10645	100.00000	49.17813				0.00	22,500,000,000	22,500,000,000.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	66.54282	100.00000	66.04418				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDC05U	On 15/05/2014	Spot Bond	100.00000		97.33333	100.00000	96.56085				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		97.33333	100.00000	96.56085				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.09727	0.00000	100.03894				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		56.04803	100.00000	55.63723				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.75972	0.00000	100.69928				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		25.18360	100.00000	24.99489				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.42251	0.00000	100.35766				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		62.57201	100.00000	62.10313				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		63.97922	100.00000	63.49980				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		55.04169	100.00000	54.63826				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		64.18708	100.00000	63.82244				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		54.58965	100.00000	66.07085				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		61.42801	100.00000	60.98265				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		76.03306	100.00000	75.40984				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		101.45050	0.00000	101.38139				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.07017	0.00000	99.99975				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.86000		136.28257	8.88000	135.99131				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		101.20038	0.00000	101.14528				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.90735	0.00000	100.84991				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		101.30048	0.00000	101.24006				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		101.20109	0.00000	101.14402				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.09373	0.00000	100.03742				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.27000		97.26124	9.28000	97.16122				0.00	0	177,900,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL03	On 03/04/2018	Spot Bond	9.42000	94.94072		9.43000	94.83808			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.80500	99.04964		9.81500	98.92583			0.00	0	46,200,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	101.55059		0.00000	101.46188			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.80000	104.03575		10.81000	103.93113			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	101.69394		0.00000	101.59699			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	101.47646		0.00000	101.41475			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	101.57719		0.00000	101.51128			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	101.69802		0.00000	101.62707			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.42620		0.00000	100.37564			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000	99.84216		0.00000	99.79481			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	99.98377		0.00000	99.93511			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	99.49024		0.00000	99.44245			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	98.64966		0.00000	98.64008			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	97.27388		0.00000	97.22179			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	98.69593		0.00000	98.64763			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	65.85022		100.00000	65.47614			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	62.57201		100.00000	62.10313			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.12266		0.00000	101.06995			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	58.36492		100.00000	57.94178			0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond	100.00000	66.66671		100.00000	66.66669			0.00	0	0.00
MAQ19U	On 08/05/2014	Spot Bond	100.00000	99.18478		100.00000	98.38275			0.00	0	0.00
MAQ20U	On 19/05/2014	Spot Bond	100.00000	96.30607		100.00000	95.54974			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	83.33333		100.00000	81.63265		2,000,000,000,000,000.00	20,000,000,000	60,000,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQN01	On 28/03/2017	Spot Bond	100.00000		10.61390		100.00000	10.56140			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		101.26279		0.00000	101.20916			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.66561		0.00000	100.61127			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.35765		0.00000	100.30033			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.99230		0.00000	100.93713			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		101.69224		0.00000	101.63496			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		101.01080		0.00000	100.95604			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.94592		0.00000	100.89485			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		101.32231		0.00000	101.26801			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		99.88820		0.00000	99.83971			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		99.87891		0.00000	99.82646			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.34001		0.00000	100.28760			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.35731		0.00000	100.30261			0.00	140,000,000	70,000,000.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		88.74598		100.00000	87.89809			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		65.19057		100.00000	66.39863			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		23.33341		100.00000	23.16424			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		56.96633		100.00000	56.55332			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.15000		100.01012		9.16000	99.89776			0.00	0	154,700,000.00
MBSA02	On 15/04/2019	Spot Bond	9.04000		99.94816		9.05000	99.83664			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		101.12670		0.00000	101.06230			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		101.04755		0.00000	100.98769			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.38861		0.00000	100.33175			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.50321		0.00000	100.44688			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.50683	0.00000	100.45011				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.52492	0.00000	100.46625				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.13526	0.00000	102.07334				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	102.24658	0.00000	102.18173				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.50500	100.87421	8.51500	100.78381				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.22000	103.51961	9.23000	103.40489				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.98500	103.42270	9.99500	103.28641				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.85500	104.98276	6.86500	104.91838				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.84557	0.00000	100.78967				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.87679	0.00000	100.81884				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.00500	102.28241	10.01500	102.15856				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.81500	102.03040	7.82500	101.95381				0.00	0	4,768,600,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	101.32119	0.00000	101.26037				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.43000	102.06657	9.44000	101.96316				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.96254	0.00000	100.90292				0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.86000	102.32210	9.87000	102.19244				0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	9.83963	100.00000	9.76829				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	101.26719	0.00000	101.20885				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.13000	101.93049	9.14000	101.82946				0.00	0	119,600,000.00
MTN02	On 13/07/2014	Spot Bond	6.34000	103.85033	6.35000	103.79486				0.00	0	77,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.90000	104.50306	7.91000	104.42459				0.00	0	90,000,000.00
MTN04	On 13/07/2017	Spot Bond	9.07000	105.98834	9.08000	105.88271				0.00	0	47,600,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.83815	100.89771	7.15103				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.91709	100.61875	7.24412				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.84021		0.00000	101.42006			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	99.83751		0.00000	101.44317			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	99.83504		0.00000	101.46418			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	99.83366		0.00000	101.47453			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	99.81932		0.00000	101.60099			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	99.80238		0.00000	101.74825			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.46170		100.00000	0.45824			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.46170		100.00000	0.45824			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.39000	97.26673		9.38000	97.24822			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.75000	100.20648		7.76000	100.12342			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.52500	100.97861		9.53500	100.85364			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.32720		0.00000	100.36830			0.00	0	1,490,000,000.00
NBK12A	On 19/03/2021	Spot Bond		9.31000	101.52735		9.32000	101.40196			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	101.43268		0.00000	101.37770			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.74000	101.15825		9.73000	101.14243			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	102.77485		0.00000	102.71959			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	101.53516		0.00000	101.48040			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	102.46883		0.00000	102.41177			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.18025		0.00000	100.01530			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	101.33425		0.00000	101.28075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.83338	0.00000	100.77896				0.00	3,000,000,000	1,500,000,000.00
NBK2A	On 15/09/2015	Spot Bond	7.50000	105.32140	7.51000	105.24504				0.00	0	813,200,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	102.80207	0.00000	102.74617				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	9.05000	111.48355	9.06000	111.35889				0.00	0	59,000,000.00
NBK4	On 28/10/2024	Spot Bond	11.03500	33.37956	11.05500	33.28790				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.90000	102.02481	7.91000	101.95080				0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.26887	0.00000	100.20617				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.28275	0.00000	100.21680				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.25000	102.97685	8.26000	102.89159				0.00	0	32,800,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.80007	0.00000	100.74207				0.00	0	100,000,000.00
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	101.44967	0.00000	101.38427				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.76445	0.00000	100.69771				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.59055	0.00000	100.52588				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.42272	0.00000	100.35787				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	101.29471	0.00000	101.23218				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	89.33768	0.00000	89.30072				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	101.22593	0.00000	101.16670				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	100.20310	0.00000	100.03149				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.22056	0.00000	100.04385				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.02778	0.00000	100.05722				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.45956	0.00000	100.39254				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	85.55439	0.00000	85.51617				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.96371	0.00000	100.91016				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	99.79941	0.00000	101.53454				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.91733	0.00000	100.85671				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.86740	0.00000	100.81007				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.53127	0.00000	100.46843				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.83679	0.00000	100.78147				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.82543	0.00000	100.77036				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.82481	0.00000	100.76978				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.08811	0.00000	100.03520				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.95787	0.00000	100.89403				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.20500	103.95710	10.22500	103.80395				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.95169	0.00000	100.88826				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.24000	102.72243	10.26000	102.56714				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.95787	0.00000	100.89403				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.85641	0.00000	100.79929				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	101.16144	0.00000	101.08486				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.75000	103.64126	8.76000	103.55601				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.22923	0.00000	100.13741				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	101.47323	0.00000	101.40421				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.43000	100.98240	10.44000	100.89323				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED16	On 08/04/2024	Spot Bond		0.00000	100.59672		0.00000	100.52893			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.47231		0.00000	100.42036			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.52000	115.45021		12.53000	115.29830			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	111.85307		0.00000	111.77497			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond		0.00000	102.30213		0.00000	102.25699			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	101.55791		0.00000	101.48167			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.17500	163.96972		2.17500	163.76131			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		9.05500	103.96314		9.06500	103.83962			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond		0.00000	100.97372		0.00000	100.92092			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond		0.00000	100.94429		0.00000	100.89257			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.68500	105.50829		9.69500	105.37688			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	101.32978		0.00000	101.27155			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	101.30770		0.00000	101.25562			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	101.52545		0.00000	101.47200			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	101.25334		0.00000	101.19842			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	101.30116		0.00000	101.24418			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.88500	106.27537		9.89500	106.13140			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	101.34902		0.00000	101.28997			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	101.30122		0.00000	101.24424			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	101.32984		0.00000	101.27161			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		10.08500	105.55112		10.09500	105.41672			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	101.42549		0.00000	101.36312			0.00	0	0.00

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	101.36814		0.00000	101.30826			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	101.34895		0.00000	101.28989			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	101.71175		0.00000	101.63693			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	101.59531		0.00000	101.52555			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	101.38718		0.00000	101.32646			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond		7.28000	103.70061		7.28000	103.70060			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.91000	117.55428		8.92000	117.43007			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond		9.26000	117.47475		9.27000	117.32362			0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.07000	170.19135		2.07000	169.97649		4,140,000,000,000.00	2,000,000,000	9,400,000,000.00	
NRA028	On 30/11/2028	Spot Bond		9.58000	125.97493		9.60000	125.69905			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	102.02426		0.00000	101.96202			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.09077		0.00000	100.03632			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.80483		0.00000	100.84162			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.84118		0.00000	100.78022			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	101.26982		0.00000	101.21116			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	101.31550		0.00000	101.25476			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	101.51100		0.00000	101.44090			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	101.91099		0.00000	101.82143			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	18.22519		100.00000	18.08862			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	38.35446		100.00000	38.07334			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		7.03000	102.80193		7.04000	102.72959		316,350,000,000.00	45,000,000	77,800,000.00	
OTCA2U	On 31/07/2016	Spot Bond		100.00000	13.58553		100.00000	13.48704			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PBET01	On 13/09/2015	Spot Bond	0.00000	99.98000		0.00000	99.98000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	59.46913		100.00000	59.03326			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	99.83996		0.00000	101.42216			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.21632		0.00000	100.16216			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	101.17521		0.00000	101.12002			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	101.10164		0.00000	101.02816			0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000	101.31312		0.00000	101.26508			0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000	101.18501		0.00000	101.13697			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	101.26767		0.00000	101.21150			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	101.05170		0.00000	100.99279			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	101.00574		0.00000	100.95312			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.87660		0.00000	100.82172			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.86206		0.00000	100.80808			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.95466		0.00000	100.89554			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.90964		0.00000	100.85270			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.87924		0.00000	100.82419			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	101.00523		0.00000	100.94298			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.94925		0.00000	100.88985			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.91096		0.00000	100.85394			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	101.06110		0.00000	100.99540			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.99544		0.00000	100.93315			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.94793		0.00000	100.88861			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.01712		0.00000	100.05195			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.02037		0.00000	100.05355			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.02184		0.00000	100.05427			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.02509		0.00000	100.05586			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.03906		0.00000	100.06271			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.04231		0.00000	100.06431			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.10096		0.00000	100.04045			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.80000	104.16889		6.81000	104.10833			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.71000	97.61334		6.72000	97.55727			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.28000	38.92658		8.30000	38.81372			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.80000	110.42202		6.81000	110.34817		5,412,386,560,000,000.00	95,939,200,000	01,208,018,800.00	
R158	On 15/09/2015	Spot Bond	6.80000	110.42202		6.81000	110.34817			0.00	0	266,666,700.00
R158P	On 15/09/2015	Spot Bond	6.70000	91.41870		6.71000	91.35749			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.80000	116.24061		6.81000	116.15372			0.00	0	266,666,700.00
R159P	On 15/09/2016	Spot Bond	6.63000	85.72526		6.64000	85.66004			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.46000	119.51853		8.48000	119.26714		8,758,409,580,000,000.00	35,273,000,000	33,214,287,400.00	
R187P	On 21/12/2026	Spot Bond	8.20000	36.24309		8.22000	36.13127			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.12000	33.79663		8.14000	33.68606			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.66500	281.69371		1.66500	281.34738		922,863,879,000.00	554,272,600	27,573,614,200.00	
R201	On 21/12/2014	Spot Bond	6.34000	104.69580		6.35000	104.63570		31,700,000,000,000.00	5,000,000,000	76,245,000,000.00	
R202	On 07/12/2033	Spot Bond	1.83500	224.11021		1.83500	223.83156		15,093,232,458,000.00	8,225,194,800	52,949,000,000.00	
R2023	On 28/02/2023	Spot Bond	8.34000	97.73841		8.33000	97.73355		2,257,818,978,000,000.00	70,721,700,000	98,142,000,000.00	
R203	On 15/09/2017	Spot Bond	7.57000	103.11336		7.58000	103.02129		1,914,339,450,000,000.00	52,885,000,000	18,686,758,700.00	
R2030	On 31/01/2030	Spot Bond	8.96000	94.03759		8.98000	93.81215		457,342,592,000,000.00	51,042,700,000	40,809,085,300.00	
R2037	On 31/01/2037	Spot Bond	9.13500	96.14398		9.15500	95.89208		149,820,394,500,000.00	16,400,700,000	13,780,723,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 21/12/2018	Spot Bond	7.80000	103.71713		7.81000	103.61325			2,379,953,082,000,000.00	05,122,190,000	13,778,324,900.00
R2048	On 28/02/2048	Spot Bond	9.20500	96.83931		9.22500	96.57039			415,759,473,500,000.00	45,166,700,000	38,390,800,000.00
R207	On 15/01/2020	Spot Bond	8.00500	98.78585		8.01500	98.67747			2,703,808,424,750,000.00	37,764,950,000	30,290,300,000.00
R208	On 31/03/2021	Spot Bond	8.16000	93.30306		8.17000	93.19226			7,257,132,294,864,000.00	89,354,447,900	31,507,825,500.00
R209	On 31/03/2036	Spot Bond	9.06000	74.02461		9.07500	73.85916			2,182,636,446,000,000.00	40,909,100,000	65,069,100,000.00
R210	On 31/03/2028	Spot Bond	1.79000	166.14773		1.79000	165.94191			60,323,886,766,000.00	33,700,495,400	34,067,135,500.00
R211	On 31/01/2017	Spot Bond	0.97500	127.70372		0.97500	127.55387			8,192,642,055,000.00	8,402,709,800	45,426,738,800.00
R212	On 31/01/2022	Spot Bond	1.55500	133.06279		1.55500	132.90030			35,149,219,222,500.00	22,603,999,500	68,545,400,000.00
R213	On 28/02/2031	Spot Bond	8.95500	84.40830		8.97500	84.19750			3,291,208,941,600,000.00	67,527,520,000	58,928,660,400.00
R214	On 28/02/2041	Spot Bond	9.13000	74.97068		9.15000	74.76116			4,034,957,850,000,000.00	41,945,000,000	29,766,700,000.00
R226C	On 15/09/2014	Spot Bond	6.31000	97.75242		6.32000	97.69933			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.86000	94.35536		6.87000	94.29557			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.70000	91.41870		6.71000	91.35749			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.62000	88.58301		6.63000	88.51997			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.63000	85.72526		6.64000	85.66004			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.39500	99.18326		6.40500	99.13023			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.34500	96.14645		6.35500	96.09103			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.77000	92.75800		6.78000	92.69692			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.64000	89.90499		6.65000	89.84236			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.62000	87.05193		6.63000	86.98722			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.68000	84.13428		6.69000	84.06728			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.54500	79.31461		7.55500	79.24225			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.59500	76.29773		7.60500	76.22415			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.80500	72.89513		7.81500	72.82014			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R334C	On 21/12/2018	Spot Bond		7.78500	70.21978		7.79500	70.14428			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.76500	67.65566		7.77500	67.57977			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.75500	65.16240		7.76500	65.08622			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.96500	61.95796		7.97500	61.88155			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.94500	59.66101		7.95500	59.58466			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		8.08000	56.85299		8.09000	56.77693			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		8.05000	54.76568		8.06000	54.68990			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		8.02000	52.77023		8.03000	52.69480			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.99000	50.86217		8.00000	50.78714			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.95000	49.08034		7.96000	49.00573			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.91000	47.37918		7.92000	47.30502			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.40000	43.45417		8.42000	43.34030			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.36000	41.87318		8.38000	41.75956			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.32000	40.36524		8.34000	40.25196			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.28000	38.92658		8.30000	38.81372			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.24000	37.55365		8.26000	37.44127			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.20000	36.24309		8.22000	36.13127			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.16000	34.99175		8.18000	34.88053			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.12000	33.79663		8.14000	33.68606			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.51257		0.00000	100.43417			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	101.58165		0.00000	101.51045			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.53330		0.00000	100.45572			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.43731		0.00000	100.36373			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB1U	On 30/04/2017	Spot Bond	100.00000	15.26404	100.00000	15.15338				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	5.64786	100.00000	5.60647				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	19.17073	100.00000	19.03175				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	101.15834	0.00000	101.09985				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.67921	0.00000	100.61982				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	101.10242	0.00000	101.04177				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.59560	0.00000	101.53983				0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond	0.00000	101.29425	0.00000	101.24571				0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	101.42619	0.00000	101.37271				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.73134	0.00000	100.67822				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.26297	0.00000	100.20200				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	101.44677	0.00000	101.38729				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.40727	0.00000	100.34912				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	99.99974	0.00000	99.94183				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	101.10761	0.00000	101.04784				0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.58338	0.00000	100.53052				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.25991	0.00000	100.19923				0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000	102.75341	0.00000	102.70539				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	101.28613	0.00000	101.22637				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	101.20043	0.00000	101.13856				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	101.22564	0.00000	101.16639				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	102.46338	0.00000	102.37675				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	101.05053	0.00000	100.95856				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP006	On 30/04/2019	Spot Bond		0.00000	100.16014		0.00000	100.06399			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.14390		0.00000	100.05751			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.14390		0.00000	100.05751			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	101.13678		0.00000	101.04798			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	101.26805		0.00000	101.16903			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	101.56367		0.00000	101.47911			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	105.31147		12.35000	105.20693			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	101.30574		0.00000	101.23524			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.35611		100.00000	12.26352			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	101.22169		0.00000	101.15570			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	101.67531		0.00000	101.60803			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.44857		0.00000	100.38337			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.28619		0.00000	100.21944			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	101.63789		0.00000	101.56420			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	2.64738		100.00000	2.62798			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	14.37568		100.00000	14.27031			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	21.22740		100.00000	21.07350			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.11777		100.00000	11.98552			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	21.22850		100.00000	21.06942			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	107.12589		0.00000	106.98152			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.20510		0.00000	100.08123			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.46000	102.93158		9.47000	102.80261			0.00	0	596,100,000.00
RW23	On 10/12/2023	Spot Bond		9.59000	103.30195		9.58000	103.28395			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW28	On 10/12/2028	Spot Bond	10.10500	105.14605		10.12500	104.90858			0.00	0	0.00
SA063U	On 23/05/2014	Spot Bond	100.00000	95.30026		100.00000	94.55959			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	96.10862		0.00000	98.61990			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.05000	111.11024		8.06000	111.01395			0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	101.50886		0.00000	101.44179			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.62000	104.21765		9.63000	104.10724			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.25524		0.00000	100.19044			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	101.04797		0.00000	100.98309			0.00	1,600,000,000	3,400,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.10218		0.00000	100.04086			0.00	600,000,000	1,150,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.24404		0.00000	100.17639			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.23986		0.00000	100.17343			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.90000	106.01564		7.91000	105.93746			0.00	0	1,068,400,000.00
SBK9	On 10/04/2018	Spot Bond	9.40000	97.33766		9.41000	97.23274			0.00	0	388,900,000.00
SBN27	On 15/09/2015	Spot Bond	8.26000	108.46269		8.27000	108.37782			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.12000	108.64840		8.13000	108.56456			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.05000	108.74142		8.06000	108.65811			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.97000	99.07497		8.98000	98.97594			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.19500	108.54885		8.20500	108.46446			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.16000	108.59529		8.17000	108.51116			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.94802		0.00000	100.88931			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.84123		0.00000	100.78745			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	101.02200		0.00000	100.94801			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.65442		0.00000	100.59170			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.62000	101.85334		8.63000	101.75428			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS15	On 26/04/2016	Spot Bond	0.00000	100.43035	0.00000	100.46506				0.00	10,000,000,000	2,000,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.82834	0.00000	100.76829				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	104.93606	0.00000	104.87318				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.31000	108.15940	9.32000	108.02551				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.11000	99.31729	10.13000	104.10642				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	99.79063	0.00000	101.59905				0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.89596	0.00000	101.84296				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	101.62421	0.00000	101.56432				0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	104.10162	0.00000	104.04132				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.90000	103.84035	8.91000	103.72543				0.00	0	1,486,400,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	10.17800	100.00000	10.10983				0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.88000	103.58783	9.87000	103.56767				0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.21712	0.00000	100.16145				0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.16000	96.71762	9.18000	96.50865				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.86000	97.44436	9.87000	97.31659				0.00	0	22,800,000.00
SBS9	On 07/07/2016	Spot Bond	7.98000	110.44064	7.99000	110.34848				0.00	0	68,600,000.00
SBSI11	On 07/12/2023	Spot Bond	2.19500	270.21452	2.19500	270.06473				0.00	0	1,000,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.62000	125.43208	1.62000	125.36835				0.00	0	500,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	104.81000	0.00000	104.76688				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		9.72102	100.00000	9.65054				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	2.24500		123.39117	2.24500	123.32214				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.56083	6.50000	100.50812				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.05138	0.00000	100.98480				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.70769	0.00000	100.64585				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.35182	0.00000	102.28806				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.60000		100.76614	9.61000	100.66195				0.00	0	32,600,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		102.08775	0.00000	102.02350				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.50104	0.00000	100.43980				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.82797	0.00000	100.76748				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.75449	0.00000	100.69977				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.10408	0.00000	100.05201				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		10.36706	100.00000	10.28937				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		101.08221	0.00000	101.02154				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.10000		105.23085	8.11000	105.14066				0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.40000		99.45249	9.41000	99.34268				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.92000		99.21576	8.93000	99.11697				0.00	0	1,890,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		101.42069	0.00000	101.36428				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.41680	0.00000	101.35752				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.75508	0.00000	101.69925				0.00	0	300,000,000.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.42683	0.00000	101.36714				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.09670	0.00000	100.03861				0.00	0	0.00

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		8.67000	105.21059		8.68000	105.11748			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.47832		0.00000	100.41992			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.86939		0.00000	100.81289			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.37810		0.00000	100.31753			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.71000	93.08470		9.72000	92.97002		56,318,000,000,000.00	5,800,000,000	3,047,400,000.00	
SSN001	On 01/03/2017	Spot Bond		0.00000	101.32044		0.00000	101.25666			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.85853		0.00000	100.79307			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.20985		0.00000	100.03627			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.76800	85.72985		9.77800	85.61818			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.83000	85.45349		9.84000	85.34180			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.58500	103.93233		7.59500	103.86241			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		9.26500	93.41815		9.27500	93.30689			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.99996		0.00000	100.93670			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.75000	99.69632		8.76000	99.59834			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.36000	106.50155		2.36000	106.44098			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.75000	100.14524		8.76000	100.03777			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.10111		0.00000	100.04853			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	101.77303		0.00000	101.69240			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.88000	108.28867		9.90000	108.05567			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	101.16750		0.00000	101.11108			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.53315		0.00000	100.47530			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.94797		0.00000	100.88800			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.18500	75.84496		10.20500	75.65527			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN023	On 16/01/2019	Spot Bond	0.00000	100.33960		0.00000	100.28513			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.26825		0.00000	100.20562			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
SY1047	On 30/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.95196			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond	0.00000	99.87220		0.00000	99.82428			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000	99.85622		0.00000	99.80830			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond	0.00000	99.82412		0.00000	99.77615			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000	99.82436		0.00000	99.77646			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000	99.76005		0.00000	99.71206			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000	99.72765		0.00000	99.67959			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	99.64431		0.00000	99.59581			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	0.00000	99.42029		0.00000	99.37198			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond	0.00000	99.30042		0.00000	99.25161			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond	0.00000	99.28339		0.00000	99.23453			0.00	0	0.00
SY1069	On 05/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.95149			0.00	0	0.00
SY1071	On 08/05/2014	Spot Bond	0.00000	99.95303		0.00000	99.90606			0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond	100.00000	91.25000		100.00000	90.57072			0.00	0	0.00
SY1073	On 12/05/2014	Spot Bond	0.00000	99.88700		0.00000	99.83857			0.00	0	0.00
SY1074	On 21/05/2014	Spot Bond	0.00000	99.74187		0.00000	99.69347			0.00	0	0.00
SY1075	On 23/05/2014	Spot Bond	0.00000	99.70678		0.00000	99.65791			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000	98.73713		0.00000	98.68793			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000	81.11111		100.00000	80.57395			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1080	On 30/05/2014	Spot Bond	100.00000		93.58974	100.00000	92.87532				0.00	0	0.00
SY1081	On 29/05/2014	Spot Bond	100.00000		93.83033	100.00000	100.00000				0.00	0	0.00
SY1082	On 05/06/2014	Spot Bond	100.00000		92.17172	100.00000	100.00000				0.00	0	0.00
SY1083	On 05/08/2014	Spot Bond	100.00000		79.86871	100.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.26000		108.05649	7.27000	107.97950				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	9.06000		100.42413	9.08000	100.21128				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		88.21531	100.00000	87.61247				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		82.97871	100.00000	82.42304				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		30.73694	100.00000	30.50660				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.23844	0.00000	100.18314				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.05057	0.00000	99.99993				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		101.26848	0.00000	101.21681				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		101.17431	0.00000	101.11756				0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000		98.82461	0.00000	98.81535				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		101.20783	0.00000	101.15662				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.81439	0.00000	100.76055				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.85812	0.00000	100.80140				0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000		99.29973	0.00000	99.25198				0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		97.00155	0.00000	96.94894				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.01400	0.00000	100.05049				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.05000		103.61401	8.06000	103.52594				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.25016	0.00000	100.19232				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.25707	0.00000	100.19763				0.00	0	200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.29620		7.83000	102.23111			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.24635		0.00000	100.18939			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.25499		0.00000	100.19604			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	101.94198		0.00000	101.87772			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.24635		0.00000	100.18939			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.25499		0.00000	100.19604			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.10112		7.16000	102.04161			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.27193		0.00000	100.20905			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.27055		0.00000	100.20798			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.30363		0.00000	100.23340			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.29916		0.00000	100.22996			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.43336		0.00000	100.33302			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.41810		0.00000	100.32130			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.24600		0.00000	100.18913			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.25707		0.00000	100.19763			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	102.43688		8.73000	102.41270			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.24496		0.00000	100.18833			0.00	0	200,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.25499		0.00000	100.19604			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.27000	98.62092		9.28000	98.56271			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.38593		0.00000	100.32970			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.40551		0.00000	100.34646			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.27262		0.00000	100.20957			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.26882		0.00000	100.20666			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.42561		0.00000	100.36367			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.30294	0.00000	100.23287				0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.30157	0.00000	100.23182				0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.46128	0.00000	100.39421				0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.40960	0.00000	100.31478				0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.41097	0.00000	100.31583				0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.64653	0.00000	100.55274				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.26135	0.00000	100.20078				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.01774	101.06155	5.97321				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.24496	0.00000	100.18833				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	108.93204	0.00000	108.87441				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.27607	0.00000	100.21222				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.28987	0.00000	100.22282				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.43471	0.00000	100.33406				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.67380	0.00000	100.61693				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.25606	0.00000	100.19671				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.25959	0.00000	100.19942				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.25606	0.00000	100.19671				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.25959	0.00000	100.19942				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.26135	0.00000	100.20078				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.25395	0.00000	100.19508				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.25959	0.00000	100.19942				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.27895	0.00000	100.21432				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.27895	0.00000	100.21432				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.27895		0.00000	100.21432			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.30707		0.00000	100.23597			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.31410		0.00000	100.24138			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.30532		0.00000	100.23462			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.44541		0.00000	100.34249			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.45414		0.00000	100.34920			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.45065		0.00000	100.34652			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.55000	103.28847		8.56000	103.20807			0.00	0	1,005,900,000.00
TL20	On 22/02/2020	Spot Bond	10.20500	83.34834		10.21500	83.22236			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.41000	102.29216		8.42000	106.80424			29,435,000,000.00	3,500,000	4,152,600,000.00
TN20	On 17/09/2020	Spot Bond	9.36000	106.75137		9.37000	106.62296			525,655,728,000,000.00	56,159,800,000	17,369,100,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.69567		100.00000	0.68910			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.52000	107.86043		9.51000	107.84227			0.00	0	10,980,000,000.00
TN25	On 19/08/2025	Spot Bond	9.66000	100.85554		9.68000	100.64206			28,980,000,000,000.00	3,000,000,000	14,280,000,000.00
TN27	On 14/11/2027	Spot Bond	9.60500	94.50790		9.62500	98.72671			134,470,000,000.00	14,000,000	6,923,600,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	101.64077		0.00000	101.58665			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	102.41883		0.00000	102.36134			0.00	0	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	99.88503		0.00000	101.47794			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	99.81228		0.00000	101.43744			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	99.80723		0.00000	101.47592			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	99.80661		0.00000	101.47988			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	99.78123		0.00000	101.66981			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	99.72901		0.00000	102.06383			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.73071		0.00000	100.67673			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.52774		0.00000	100.46983			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.53912		0.00000	100.47998			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.33607		0.00000	100.28255			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.35918		0.00000	100.30199			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.13394		10.00000	100.05355			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.13060		9.75000	100.05222			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.12994		100.00000	10.05177			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	99.84965		0.00000	99.80455			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	99.64875		0.00000	99.60484			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	97.62522		0.00000	97.57773			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	96.92854		0.00000	96.88055			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	96.74466		0.00000	96.69725			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	99.42298		0.00000	99.37742			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond		0.00000	98.75932		0.00000	98.71280			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	95.67213		0.00000	95.62258			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond		0.00000	98.38873		0.00000	98.33731			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	94.71001		0.00000	94.65251			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond		0.00000	98.17182		0.00000	98.12103			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	94.39656		0.00000	94.35221			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	94.33259		0.00000	94.27666			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond		0.00000	97.67439		0.00000	97.62309			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	94.17240		0.00000	94.11742			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP164	On 02/04/2015	Spot Bond	0.00000	93.94913		0.00000	93.89445			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	97.20994		0.00000	97.15890			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	93.72868		0.00000	93.67431			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.15270		100.00000	14.04666			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	101.27043		0.00000	101.21874			0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000	101.20123		0.00000	101.15253			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	100.39998		0.00000	100.34998			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	100.34636		0.00000	100.29688			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	100.33332		0.00000	100.28332			0.00	0	0.00
TWC050	On 26/05/2014	Spot Bond	0.00000	100.32395		0.00000	100.27535			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	100.30186		0.00000	100.25155			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.19874		0.00000	100.14905			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000	101.39611		0.00000	101.34100			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000	100.37496		0.00000	100.31872			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000	101.24411		0.00000	101.19500			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000	100.33660		0.00000	100.28611			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.56000	107.45348		9.57000	107.32058			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.28644		0.00000	100.21969			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.66392		0.00000	100.59134			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.91000	102.21797		9.92000	102.10930			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.66243		0.00000	100.61020			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.65996		0.00000	100.60669			0.00	0	22,500,000,000.00
VKE01	On 08/05/2015	Spot Bond	0.00000	99.94518		0.00000	99.89007			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	99.94308		0.00000	99.88604			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE03	On 08/05/2017	Spot Bond	0.00000	99.94308	0.00000	99.88595				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.72684	0.00000	100.66824				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.74750	0.00000	100.68727				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.16000	115.47615	7.17000	115.38860				0.00	0	9,801,400,000.00
WS05	On 01/08/2018	Spot Bond	1.45500	235.40979	1.45500	235.12426				0.00	0	337,600,000.00
WSP1	On 28/05/2015	Spot Bond	7.10000	105.83323	7.11000	105.76175				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.07500	106.38510	8.08500	106.28818				0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.35500	106.53731	8.36500	106.42374				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.63000	105.63634	8.64000	105.51540				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.70000	105.47622	8.71000	105.34930				0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.75000	92.62088	6.76000	92.55952				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.37500	99.03139	6.38500	98.97845				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.68000	90.87452	6.69000	90.81272				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.35500	96.50251	6.36500	96.44709				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.75000	92.60390	6.76000	92.54253				0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.74500	66.33183	7.75500	66.25623				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	36.34241	100.00000	36.13595				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	19.23649	100.00000	19.12721				0.00	0	0.00

Total for j-Bonds : 55,578,234,735,070,500.00 1,742,511,200 60 986 286 200.00

Grand Total: 55,578,246,736,457,000.00 1,742,657,527 60 989 661 747.00