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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/05/2014

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 19/05/2014	Any day expiry	10.35310	10.35310	10.39490	10.39490			9.28	0.00	0	0.00
\$ / R	On 19/05/2014	Any day expiry	10.37	Put	45.18190	0.04518	28.74200	0.02874	9.63	0.00	0	4,000.00
\$ / R	On 19/05/2014	Any day expiry	10.52	Call	3.91980	0.00392	9.04930	0.00905	12.27	0.00	0	1,100.00
\$ / R	On 19/05/2014	Any day expiry	10.75	Call	0.27370	0.00027	0.86710	0.00087	16.32	0.00	0	1,100.00
\$ / R	On 21/05/2014	Any day expiry	10.35310		10.35310	10.39330	10.39330	0.274	9.69	0.00	0	0.00
\$ / R	On 21/05/2014	Any day expiry	10.29	Put	24.47560	0.02448	18.61030	0.01861	10.33	0.00	0	3,000.00
\$ / R	On 22/05/2014	Any day expiry	10.35450		10.35450	10.39490	10.39490		9.77	0.00	0	0.00
\$ / R	On 22/05/2014	Any day expiry	10.38	Call	41.90200	0.04190	63.32000	0.06332	10.13	0.00	0	5,000.00
\$ / R	On 22/05/2014	Any day expiry	10.67	Call	3.14910	0.00315	4.52750	0.00453	13.57	0.00	0	5,000.00
\$ / R	On 26/05/2014	Any day expiry	10.35990		10.35990	10.40130	10.40130		9.43	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	10.38	Call	56.74040	0.05674	78.94700	0.07895	9.68	0.00	0	10,000.00
\$ / R	On 26/05/2014	Any day expiry	10.69	Call	5.64520	0.00565	7.78580	0.00779	12.26	0.00	0	10,000.00
\$ / R	On 27/05/2014	Any day expiry	10.36130		10.36130	10.40280	10.40280		9.60	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00890	0.00001	13.53	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	235.17760	0.23518	273.11490	0.27311	11.32	0.00	0	5,500.00
\$ / R	On 28/05/2014	Any day expiry	10.36270		10.36270	10.40450	10.40450		9.73	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	441.23750	0.44124	400.46620	0.40047	12.96	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	0.01610	0.00002	0.01560	0.00002	24.68	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future		10.39020	10.39020		10.43080	10.43080		10.18	266,498,239.80	25,649	818,235.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.03670	0.00004	0.03090	0.00003	0.037	19.33	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	0.06440	0.00006	0.05360	0.00005	0.064	18.48	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	0.06980	0.00007	0.05800	0.00006	0.070	18.35	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	2.78520	0.00279	2.44180	0.00244	2.785	11.53	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	3.13140	0.00313	2.75970	0.00276	3.131	11.26	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	9.25730	0.00926	7.85380	0.00785	9.257	10.22	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	11.70900	0.01171	9.75940	0.00976	11.709	10.21	0.00	0	10,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	12.63710	0.01264	10.47830	0.01048	12.637	10.21	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.02	Put	13.62510	0.01363	11.24210	0.01124	13.625	10.21	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	29.24590	0.02925	23.31880	0.02332	29.246	10.20	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	33.19570	0.03320	26.39320	0.02639	33.196	10.20	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.20	Call	235.05860	0.23506	266.35160	0.26635	235.059	10.20	0.00	0	1,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	75.87540	0.07588	88.29720	0.08830	75.875	10.66	0.00	0	27,800.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	185.67540	0.18568	157.49720	0.15750	185.675	10.66	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	236.96000	0.23696	205.65220	0.20565	236.960	11.00	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.60	Call	50.53330	0.05053	58.67440	0.05867	50.533	11.15	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	284.43740	0.28444	250.93930	0.25094	284.437	11.29	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	300.87780	0.30088	266.74640	0.26675	300.878	11.39	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	524.22610	0.52423	485.34460	0.48534	524.226	12.59	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	11.54560	0.01155	12.82110	0.01282	11.546	12.79	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.96	Call	11.04200	0.01104	12.24150	0.01224	11.042	12.83	0.00	0	3,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	9.23700	0.00924	10.17000	0.01017	9.237	12.98	0.00	0	20,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	619.03700	0.61904	579.37000	0.57937	619.037	12.98	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	8.44830	0.00845	9.26830	0.00927	8.448	13.06	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	5.91630	0.00592	6.39080	0.00639	5.916	13.38	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	5.41380	0.00541	5.82370	0.00582	5.414	13.45	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	5.17910	0.00518	5.55950	0.00556	5.179	13.49	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	4.15190	0.00415	4.40920	0.00441	4.152	13.69	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	3.80200	0.00380	4.01950	0.00402	3.802	13.77	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	1.10540	0.00111	1.08950	0.00109	1.105	15.03	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	1,110.90540	1.11091	1,070.28950	1.07029	1,110.905	15.03	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	0.81800	0.00082	0.79310	0.00079	0.818	15.61	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	0.29360	0.00029	0.26900	0.00027	0.294	17.90	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,610.09360	1.61009	1,569.46900	1.56947	1,610.094	17.90	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	0.26320	0.00026	0.23960	0.00024	0.263	18.18	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	0.17940	0.00018	0.15980	0.00016	0.179	19.27	0.00	0	15,489.00
\$ / R	On 17/06/2014	Any day expiry			10.39710	10.39710	10.43740	10.43740		10.07	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	10.47	Put	168.11870	0.16812	140.72570	0.14073	168.119	10.42	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Call	79.30710	0.07931	89.94840	0.08995	79.307	10.66	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Put	202.20710	0.20221	172.54840	0.17255	202.207	10.66	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry			10.39880	10.39880	10.43910	10.43910		10.10	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.47	Put	169.42970	0.16943	142.46380	0.14246	169.430	10.45	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Call	82.16380	0.08216	93.22190	0.09322	82.164	10.69	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Put	203.36380	0.20336	174.12190	0.17412	203.364	10.69	0.00	0	2,500.00
\$ / R	On 27/06/2014	Any day expiry			10.41400	10.41400	10.45410	10.45410		10.31	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.00970	0.00001	0.00920	0.00001	0.010	17.63	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	42.02950	0.04203	46.03550	0.04604	42.029	12.18	0.00	0	4,700.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 30/06/2014	Any day expiry		10.41900	10.41900	10.45910	10.45910		10.26	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	430.22310	0.43022		394.72580	0.39473	430.223	12.03	0.00	0	500.00
\$ / R	12.40	Call	Any day expiry	0.48690	0.00049		0.48340	0.00048	0.487	17.54	0.00	0	500.00
\$ / R		On 28/07/2014	Any day expiry		10.46630	10.46630	10.50620	10.50620		10.69	0.00	0	348.00
\$ / R	8.30	Put	Any day expiry	0.40700	0.00041		0.28030	0.00028	0.407	17.90	0.00	0	4,700.00
\$ / R	10.82	Call	Any day expiry	95.51400	0.09551		102.31950	0.10232	95.514	12.14	0.00	0	4,700.00
\$ / R		On 29/07/2014	Any day expiry		10.46800	10.46800	10.50790	10.50790		10.72	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	433.70650	0.43371		401.05120	0.40105	433.707	12.08	0.00	0	500.00
\$ / R	12.62	Call	Any day expiry	2.04050	0.00204		3.59490	0.00359	2.041	16.94	0.00	0	500.00
\$ / R		On 22/08/2014	Any day expiry		10.50960	10.50960	10.54930	10.54930		11.15	0.00	0	0.00
\$ / R	10.33	Put	Any day expiry	156.55900	0.15656		141.20470	0.14120	156.559	10.94	0.00	0	19,547.00
\$ / R	12.07	Call	Any day expiry	23.64720	0.02365		24.88830	0.02489	23.647	16.85	0.00	0	19,547.00
\$ / R		On 27/08/2014	Any day expiry		10.51880	10.51880	10.55840	10.55840		11.19	0.00	0	1,329.00
\$ / R	10.80	Put	Any day expiry	439.66030	0.43966		409.01660	0.40902	439.660	12.25	0.00	0	500.00
\$ / R	12.83	Call	Any day expiry	9.26620	0.00927		12.00900	0.01201	9.266	18.54	0.00	0	500.00
\$ / R		On 28/08/2014	Any day expiry		10.52060	10.52060	10.56020	10.56020		11.21	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	1.05750	0.00106		0.81150	0.00081	1.058	16.79	0.00	0	5,000.00
\$ / R	10.96	Call	Any day expiry	124.08610	0.12409		130.53840	0.13054	124.086	12.81	0.00	0	5,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future	10.55350	10.55350		10.93000	10.59300		11.54	54,413,846.00	5,156	57,832.00
\$ / R	8.80	Put	Foreign Exchange Future	4.24290	0.00424		3.69200	0.00369	4.243	14.46	0.00	0	920.00
\$ / R	8.88	Put	Foreign Exchange Future	4.86560	0.00487		4.33410	0.00433	4.866	14.11	0.00	0	26,804.00
\$ / R	8.90	Put	Foreign Exchange Future	5.03650	0.00504		4.51210	0.00451	5.036	14.02	0.00	0	15,296.00
\$ / R	9.00	Put	Foreign Exchange Future	5.99600	0.00600		5.52420	0.00552	5.996	13.57	0.00	0	35,000.00
\$ / R	9.78	Put	Foreign Exchange Future	37.05280	0.03705		34.59530	0.03460	37.053	11.05	0.00	0	920.00
\$ / R	10.00	Put	Foreign Exchange Future	69.20380	0.06920		63.06250	0.06306	69.204	10.82	0.00	0	35,000.00
\$ / R	10.19	Put	Foreign Exchange Future	121.70500	0.12171		108.97630	0.10898	121.705	11.07	0.00	0	6,220.00
\$ / R	10.21	Put	Foreign Exchange Future	128.42570	0.12843		115.18240	0.11518	128.426	11.09	0.00	0	15,296.00
\$ / R	10.23	Put	Foreign Exchange Future	135.38190	0.13538		121.61860	0.12162	135.382	11.12	0.00	0	27,284.00
\$ / R	10.30	Put	Foreign Exchange Future	161.60410	0.16160		145.98640	0.14599	161.604	11.21	0.00	0	7,700.00
\$ / R	10.38	Put	Foreign Exchange Future	195.16840	0.19517		177.39150	0.17739	195.168	11.32	0.00	0	250.00
\$ / R	10.40	Call	Foreign Exchange Future	357.65900	0.35766		378.84180	0.37884	357.659	11.35	0.00	0	2,000.00
\$ / R	10.48	Put	Foreign Exchange Future	242.50360	0.24250		222.03650	0.22204	242.504	11.45	0.00	0	4,000.00
\$ / R	10.50	Put	Foreign Exchange Future	252.68200	0.25268		231.68080	0.23168	252.682	11.48	0.00	0	10,000.00
\$ / R	10.51	Call	Foreign Exchange Future	301.35750	0.30136		319.59280	0.31959	301.358	11.49	0.00	0	5,000.00
\$ / R	10.55	Put	Foreign Exchange Future	279.13730	0.27914		256.82410	0.25682	279.137	11.54	0.00	0	10,000.00
\$ / R	10.57	Call	Foreign Exchange Future	274.59060	0.27459		290.28980	0.29029	274.591	11.61	0.00	0	5,000.00
\$ / R	10.59	Put	Foreign Exchange Future	303.26890	0.30327		277.98620	0.27799	303.269	11.68	0.00	0	20,000.00
\$ / R	10.67	Put	Foreign Exchange Future	354.14300	0.35414		326.55090	0.32655	354.143	11.94	0.00	0	100.00
\$ / R	10.93	Call	Foreign Exchange Future	163.76480	0.16376		170.98170	0.17098	163.765	12.80	0.00	0	7,700.00
\$ / R	11.47	Call	Foreign Exchange Future	80.63590	0.08064		82.72940	0.08273	80.636	14.68	0.00	0	3,350.00
\$ / R	11.49	Call	Foreign Exchange Future	78.71970	0.07872		80.71820	0.08072	78.720	14.76	0.00	0	3,350.00
\$ / R	11.51	Call	Foreign Exchange Future	76.86090	0.07686		78.76650	0.07877	76.861	14.83	0.00	0	250.00
\$ / R	12.00	Call	Foreign Exchange Future	43.83240	0.04383		44.89260	0.04489	43.832	16.46	0.00	0	42,500.00
\$ / R	12.27	Call	Foreign Exchange Future	33.27830	0.03328		34.15130	0.03415	33.278	17.35	0.00	0	10,000.00
\$ / R	12.35	Call	Foreign Exchange Future	30.82270	0.03082		31.65740	0.03166	30.823	17.62	0.00	0	23,934.00
\$ / R	12.39	Call	Foreign Exchange Future	29.68860	0.02969		30.50660	0.03051	29.689	17.75	0.00	0	2,870.00
\$ / R	12.44	Call	Foreign Exchange Future	28.35110	0.02835		29.14980	0.02915	28.351	17.91	0.00	0	15,296.00
\$ / R	12.75	Call	Foreign Exchange Future	20.73940	0.02074		22.74510	0.02275	20.739	18.77	0.00	0	10,000.00

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\$ / R		On 22/09/2014	Any day expiry		10.56620	10.56620	10.60570	10.60570		11.61	0.00	0	0.00
\$ / R	10.50	Put	256.35270	0.25635	235.42050	0.23542	235.42050	0.23542	256.353	11.54	0.00	0	13,000.00
\$ / R		On 26/09/2014	Any day expiry		10.57350	10.57350	10.61300	10.61300		11.79	0.00	0	1,338.00
\$ / R	10.80	Put	445.98530	0.44599	416.45150	0.41645	416.45150	0.41645	445.985	12.44	0.00	0	500.00
\$ / R	13.10	Call	21.64820	0.02165	25.73160	0.02573	25.73160	0.02573	21.648	20.01	0.00	0	500.00
\$ / R		On 29/09/2014	Any day expiry		10.57900	10.57900	10.61850	10.61850		11.79	0.00	0	0.00
\$ / R	8.30	Put	2.61590	0.00262	2.01090	0.00201	2.01090	0.00201	2.616	16.59	0.00	0	5,000.00
\$ / R	10.96	Call	182.35720	0.18236	189.58610	0.18959	189.58610	0.18959	182.357	12.95	0.00	0	5,000.00
\$ / R		On 29/10/2014	Any day expiry		10.63380	10.63380	10.67310	10.67310		12.08	0.00	0	0.00
\$ / R	8.30	Put	4.84620	0.00485	3.76820	0.00377	3.76820	0.00377	4.846	16.56	0.00	0	5,000.00
\$ / R	10.80	Put	450.35430	0.45035	421.15230	0.42115	421.15230	0.42115	450.354	12.53	0.00	0	500.00
\$ / R	11.25	Call	172.46930	0.17247	176.68420	0.17668	176.68420	0.17668	172.469	13.90	0.00	0	5,000.00
\$ / R	13.33	Call	39.82380	0.03982	40.98260	0.04098	40.98260	0.04098	39.824	21.03	0.00	0	500.00
\$ / R		On 04/11/2014	Any day expiry		10.64480	10.64480	10.68400	10.68400		12.09	0.00	0	0.00
\$ / R	10.16	Put	135.04470	0.13504	121.90610	0.12191	121.90610	0.12191	135.045	11.27	0.00	0	3,882.00
\$ / R	11.91	Call	96.65920	0.09666	97.82870	0.09783	97.82870	0.09783	96.659	15.89	0.00	0	3,882.00
\$ / R		On 25/11/2014	Any day expiry		10.68360	10.68360	10.72280	10.72280		12.28	0.00	0	0.00
\$ / R	10.80	Put	452.55070	0.45255	424.45360	0.42445	424.45360	0.42445	452.551	12.57	0.00	0	500.00
\$ / R	13.61	Call	55.41090	0.05541	57.51470	0.05751	57.51470	0.05751	55.411	22.06	0.00	0	500.00
\$ / R		On 28/11/2014	Any day expiry		10.68940	10.68940	10.72850	10.72850		12.31	0.00	0	0.00
\$ / R	8.30	Put	6.89520	0.00690	5.70430	0.00570	5.70430	0.00570	6.895	16.29	0.00	0	5,000.00
\$ / R	11.25	Call	219.32060	0.21932	223.99890	0.22400	223.99890	0.22400	219.321	13.87	0.00	0	5,000.00
\$ / R		On 11/12/2014	Any day expiry		10.71430	10.71430	10.75340	10.75340		12.38	0.00	0	4,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future		10.71630	10.71630	10.75530	10.75530		12.39	4,104,342.90	383	46,998.00
\$ / R	9.09	Put	23.61470	0.02361	20.90500	0.02091	20.90500	0.02091	23.615	13.57	0.00	0	1,402.00
\$ / R	9.44	Put	40.13260	0.04013	37.30210	0.03730	37.30210	0.03730	40.133	12.51	0.00	0	13,326.00
\$ / R	9.78	Put	72.55990	0.07256	67.32240	0.06732	67.32240	0.06732	72.560	11.76	0.00	0	41,000.00
\$ / R	9.88	Put	88.68560	0.08869	82.27350	0.08227	82.27350	0.08227	88.686	11.68	0.00	0	79,241.00
\$ / R	10.00	Put	111.69660	0.11170	103.66360	0.10366	103.66360	0.10366	111.697	11.58	0.00	0	46,500.00
\$ / R	10.10	Put	134.25480	0.13425	124.70060	0.12470	124.70060	0.12470	134.255	11.50	0.00	0	6,581.00
\$ / R	10.34	Put	216.61690	0.21662	199.07450	0.19907	199.07450	0.19907	216.617	11.78	0.00	0	2,490.00
\$ / R	10.36	Put	224.92340	0.22492	206.95800	0.20696	206.95800	0.20696	224.923	11.81	0.00	0	2,490.00
\$ / R	10.38	Put	233.41130	0.23341	215.02330	0.21502	215.02330	0.21502	233.411	11.85	0.00	0	500.00
\$ / R	10.50	Put	288.11180	0.28811	267.21800	0.26722	267.21800	0.26722	288.112	12.05	0.00	0	10,000.00
\$ / R	10.55	Put	312.78380	0.31278	290.86560	0.29087	290.86560	0.29087	312.784	12.13	0.00	0	900.00
\$ / R	10.70	Put	393.18320	0.39318	368.32420	0.36832	368.32420	0.36832	393.183	12.39	0.00	0	1,902.00
\$ / R	10.74	Call	393.78900	0.39379	0.00000	0.00000	0.00000	0.00000	393.789	12.50	1,535,777.10	3,900	3,900.00
\$ / R	10.82	Put	467.97800	0.46798	439.41740	0.43942	439.41740	0.43942	467.978	12.71	0.00	0	41,000.00
\$ / R	10.93	Put	541.23090	0.54123	511.03120	0.51103	511.03120	0.51103	541.231	13.01	0.00	0	79,241.00
\$ / R	11.00	Put	589.98510	0.58999	558.84010	0.55884	558.84010	0.55884	589.985	13.20	0.00	0	42,500.00
\$ / R	11.10	Put	662.27550	0.66228	629.90280	0.62990	629.90280	0.62990	662.276	13.47	0.00	0	4,955.00
\$ / R	11.20	Put	737.40340	0.73740	703.94410	0.70394	703.94410	0.70394	737.403	13.74	0.00	0	250.00
\$ / R	11.50	Call	194.35940	0.19436	197.27900	0.19728	197.27900	0.19728	194.359	14.58	0.00	0	10,000.00
\$ / R	12.01	Call	128.37870	0.12838	129.38030	0.12938	129.38030	0.12938	128.379	15.99	0.00	0	500.00
\$ / R	12.10	Call	119.89480	0.11989	120.68830	0.12069	120.68830	0.12069	119.895	16.24	0.00	0	6,581.00
\$ / R	12.29	Call	104.36260	0.10436	104.80420	0.10480	104.80420	0.10480	104.363	16.76	0.00	0	1,402.00
\$ / R	13.00	Call	70.77090	0.07077	69.24600	0.06925	69.24600	0.06925	70.771	18.99	0.00	0	47,455.00
\$ / R	13.06	Call	70.20560	0.07021	68.76570	0.06877	68.76570	0.06877	70.206	19.28	0.00	0	7,471.00

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 12/12/2014	Foreign Exchange Future	13.24	Call	68.82290	0.06882	67.62860	0.06763	68.823	20.13	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	68.69590	0.06870	67.52900	0.06753	68.696	20.23	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	28.32530	0.02833	31.30230	0.03130	28.325	23.27	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.72200	10.72200	10.76110	10.76110		12.51	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	454.61400	0.45461	426.76590	0.42677	454.614	12.64	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	66.72990	0.06673	68.27230	0.06827	66.730	22.58	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.73740	10.73740	10.77640	10.77640		12.41	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	7.91100	0.00791	6.28960	0.00629	7.911	15.89	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	271.47420	0.27147	277.31900	0.27732	271.474	13.72	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.80660	10.80660	10.84530	10.84530		12.74	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	8.76910	0.00877	7.58940	0.00759	8.769	15.27	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	457.19370	0.45719	430.50230	0.43050	457.194	12.74	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	332.52610	0.33253	338.42790	0.33843	332.526	13.72	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	80.55830	0.08056	82.26310	0.08226	80.558	23.03	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			10.86090	10.86090	10.89950	10.89950		12.90	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	458.76480	0.45876	432.08020	0.43208	458.765	12.80	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	84.93470	0.08493	84.51330	0.08451	84.935	22.76	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			10.89940	10.89940	10.93780	10.93780		13.01	544,970.00	50	6,400.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	165.03630	0.16504	153.13460	0.15313	165.036	11.99	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	516.10850	0.51611	487.96550	0.48797	516.108	13.01	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	118.55980	0.11856	120.48290	0.12048	118.560	22.49	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			10.92170	10.92170	10.95990	10.95990		13.02	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	457.76810	0.45777	431.22360	0.43122	457.768	12.84	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	80.99450	0.08099	85.60520	0.08561	80.994	22.36	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			10.98650	10.98650	11.02440	11.02440		13.21	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	454.85420	0.45485	428.87050	0.42887	454.854	12.82	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	87.36920	0.08737	87.60170	0.08760	87.369	22.38	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.04590	11.04590	11.08390	11.08390		13.36	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	454.50000	0.45450	428.15050	0.42815	454.500	12.88	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	85.79010	0.08579	90.40830	0.09041	85.790	22.17	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.08620	11.08620	11.12450	11.12450		13.54	0.00	0	900.00
\$ / R	On 26/06/2015	Any day expiry			11.10950	11.10950	11.14800	11.14800		13.61	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	458.42460	0.45842	431.03540	0.43104	458.425	13.04	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	84.03400	0.08403	83.29630	0.08330	84.034	22.12	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.17950	11.17950	11.21860	11.21860		13.91	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	460.46550	0.46047	432.81290	0.43281	460.466	13.16	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	87.02190	0.08702	86.03450	0.08603	87.022	21.87	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.24100	11.24100	11.28060	11.28060		14.08	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	461.93020	0.46193	432.44060	0.43244	461.930	13.25	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	87.27360	0.08727	87.34580	0.08735	87.274	21.85	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.30880	11.30880	11.34900	11.34900		14.23	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	462.72540	0.46273	432.32920	0.43233	462.725	13.33	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	88.36490	0.08836	88.11050	0.08811	88.365	21.66	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.37250	11.37250	11.41320	11.41320		14.45	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	464.60160	0.46460	434.23760	0.43424	464.602	13.43	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	94.07000	0.09407	91.98270	0.09198	94.070	21.50	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.43190	11.43190	11.47310	11.47310		14.48	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	464.83580	0.46484	436.28720	0.43629	464.836	13.48	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 25/11/2015	Any day expiry	17.45	Call	84.72870	0.08473	87.75270	0.08775	84.729	21.30	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			11.48700	11.48700	11.52860	11.52860		14.65	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	466.67200	0.46667	435.42110	0.43542	466.672	13.56	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	82.69910	0.08270	80.36660	0.08037	82.699	21.39	0.00	0	300.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.39020	10.39020	10.43080	10.43080		10.18	2,566,379.40	247	1,692.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	55,242.27810	0.55242	51,326.15820	0.51326	55,242.278	12.71	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.55350	10.55350	10.59300	10.59300		11.54	369,372.50	35	92.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.71630	10.71630	10.75530	10.75530		12.39	0.00	0	34.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	40,155.75740	0.40156	41,466.95650	0.41467	40,155.757	12.44	0.00	0	200.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.48450	17.48450	17.51190	17.51190		10.78	57,086,892.50	3,265	36,558.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	0.20670	0.00021	0.19020	0.00019	0.207	17.80	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	9.15530	0.00916	8.54580	0.00855	9.155	11.97	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	14.56550	0.01457	13.72400	0.01372	14.565	11.48	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.79	Put	25.20570	0.02521	22.83910	0.02284	25.206	11.37	0.00	0	6,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	35.07320	0.03507	31.23120	0.03123	35.073	11.29	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	98.85520	0.09886	86.11940	0.08612	98.855	11.03	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.55	Call	179.04900	0.17905	181.26420	0.18126	179.049	10.86	0.00	0	1,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	489.30480	0.48930	461.09050	0.46109	489.305	11.38	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.31	Call	22.37150	0.02237	21.55430	0.02155	22.372	12.00	0.00	0	3,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	980.76430	0.98076	952.66210	0.95266	980.764	12.35	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	1.86870	0.00187	1.61510	0.00162	1.869	16.35	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	1.01980	0.00102	0.86680	0.00087	1.020	16.83	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.74560	17.74560	17.77040	17.77040		11.77	17,745,600.00	1,000	8,476.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.00440	18.00440	18.02840	18.02840		12.55	0.00	0	7,006.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	1,004.54500	1.00454	978.86060	0.97886	1,004.545	13.23	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.13160	18.13160	18.15510	18.15510		12.87	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	825.57430	0.82557	809.73900	0.80974	825.574	12.96	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	1,005.40270	1.00540	987.24320	0.98724	1,005.403	13.31	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,093.81410	1.09381	1,074.64960	1.07465	1,093.814	13.48	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	174.51700	0.17452	171.74750	0.17175	174.517	16.09	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	125.51700	0.12552	122.56040	0.12256	125.517	16.66	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	124.29570	0.12430	121.33880	0.12134	124.296	16.68	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.29110	18.29110	18.31380	18.31380		13.10	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10237	0.10237	0.10268	0.10268		11.25	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10405	0.10405	0.10434	0.10434		13.23	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10763	0.10763	0.10791	0.10791		13.97	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.23800	14.23800	14.30290	14.30290		9.68	14,522,760.00	1,020	80,873.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	27.20130	0.02720	20.08240	0.02008	27.201	10.24	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	34.26400	0.03426	25.23370	0.02523	34.264	10.18	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	113.80890	0.11381	86.38760	0.08639	113.809	9.81	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	251.73050	0.25173	203.32210	0.20332	251.730	9.97	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	75.34960	0.07535	89.07820	0.08908	75.350	10.06	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	627.76600	0.62777	564.77750	0.56478	627.766	10.81	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	15.07	Call	7.12540	0.00713	7.17810	0.00718	7.125	11.55	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	16.35	Call	0.26690		0.00027		0.25880	0.00026	0.267	16.64	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	0.23780		0.00024		0.22870	0.00023	0.238	16.80	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.46260		14.46260		14.52620	14.52620		10.92	7,231,300.00	500	11,311.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	282.94020		0.28294		246.40530	0.24641	282.940	10.81	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	297.11210		0.29711		259.45580	0.25946	297.112	10.83	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	41.04490		0.04104		42.31210	0.04231	41.045	14.45	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.68790		14.68790		14.75120	14.75120		11.84	0.00	0	9,023.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	100.21580		0.10022		87.33170	0.08733	100.216	11.17	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	145.72870		0.14573		127.27610	0.12728	145.729	11.10	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	155.59740		0.15560		155.20120	0.15520	155.597	14.47	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.94200		14.94200		15.00520	15.00520		12.41	0.00	0	1,100.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/08/2014	Index Future			502.18900		502.18900		504.89400	504.89400			0.00	0	0.00
AL12	On 06/11/2014	Index Future			509.82500		509.82500		512.57600	512.57600			0.00	0	0.00
AL12	On 05/02/2015	Index Future			517.83900		517.83900		520.64700	520.64700			0.00	0	0.00
AL37	On 07/08/2014	Index Future			425.82200		425.82200		426.92900	426.92900			0.00	0	0.00
AL37	On 06/11/2014	Index Future			432.29700		432.29700		433.42500	433.42500			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			503.35900		503.35900		505.35500	505.35500			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			511.01200		511.01200		513.04400	513.04400			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			457.09000		457.09000		458.83400	458.83400			9,141,800.00	2	676.00
ALBI	On 06/11/2014	Index Future			464.04000		464.04000		465.81600	465.81600			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			471.33400		471.33400		473.15000	473.15000			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.71810		9.71810		9.73150	9.73150		9.44	9,727,818.10	1,001	7,797.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	5.04040		0.00504		5.06290	0.00506	5.040	11.41	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	110.55870		0.11056		115.98120	0.11598	110.559	9.44	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	1.00230		0.00100		0.95650	0.00096	1.002	14.30	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.80350		9.80350		9.81540	9.81540		10.81	0.00	0	9,850.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.89420		9.89420		9.90520	9.90520		11.54	0.00	0	600.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	158.91320		0.15891		152.13320	0.15213	158.913	11.46	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	283.53870		0.28354		281.59200	0.28159	283.539	11.80	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	116.31580		0.11632		113.44880	0.11345	116.316	13.13	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.99730		9.99730		10.00730	10.00730		11.82	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.54420		9.54420		9.58220	9.58220		9.00	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.67070		9.67070		9.70820	9.70820		10.49	0.00	0	100.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future			26.88140		26.88140		10.86950	10.86950			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			567.92820		567.92820		591.29010	591.29010			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			636.77230		636.77230		662.93950	662.93950			0.00	0	3,784.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFJ	On 12/12/2014	Can-Do Future	203.42950		203.42950		-155.46740	-155.46740			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future	523.00670		523.00670		544.04190	544.04190			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future	73.25100		73.25100		77.80490	77.80490			0.00	0	5,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.65890		11.65890		11.72370	11.72370		10.78	0.00	0	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future	11.85410		11.85410		11.91800	11.91800		11.87	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.27180		12.27180		12.33670	12.33670		13.32	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.66490		1.66490		1.67150	1.67150		9.85	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future	1.68440		1.68440		1.69070	1.69070		11.48	0.00	0	0.00
EL28	On 07/08/2014	Bond Future	122.02726		122.02726		121.99630	121.99630			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	122.41632		122.41632		122.38598	122.38598			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/08/2014	Bond Future	9.54544		85.22795		9.47956	85.72456			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future	9.63863		82.73904		9.57054	83.24404			0.00	0	0.00
ES33	On 05/02/2015	Bond Future	9.73161		84.04078		9.66102	84.55589			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 07/08/2014	GOVI	455.63500		455.63500		457.28800	457.28800			0.00	0	504.00
GOVI	On 06/11/2014	GOVI	462.56300		462.56300		464.24600	464.24600			0.00	0	28.00
GOVI	On 05/02/2015	GOVI	469.83400		469.83400		471.55600	471.55600			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	116.45048		116.45048		116.08436	116.08436			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	118.23555		118.23555		117.86517	117.86517			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 07/08/2014	Bond Future	120.11311		120.11311		119.41332	119.41332			0.00	0	334.00
I2038	On 06/11/2014	Bond Future	121.95426		121.95426		121.24525	121.24525			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 07/08/2014	Bond Future	118.15686		118.15686		118.39215	118.39215			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future	118.62235		118.62235		118.86272	118.86272			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	126.18577		126.18577		126.15299	126.15299			107,257,904.50	850	2,150.00
I2050	On 06/11/2014	Bond Future	128.11985		128.11985		128.08815	128.08815			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IGOV	On 07/08/2014	Index Future			213.56300		213.56300		213.42000	213.42000			0.00	0	1,268.00
IGOV	On 06/11/2014	Index Future			216.83600		216.83600		216.69300	216.69300			0.00	0	87.00
IGOV	On 05/02/2015	Index Future			220.27000		220.27000		220.13100	220.13100			0.00	0	0.00
ILBI	On 07/08/2014	Index Future			579.38100		579.38100		578.97800	578.97800			0.00	0	210.00
ILBI	On 06/11/2014	Index Future			588.27400		588.27400		587.86700	587.86700			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate			141.15387		141.15387		141.12103	141.12103			0.00	0	635.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			5.82000		94.18000		5.81000	94.19000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.92000		94.08000		5.91000	94.09000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future			5.95000		94.05000		5.95000	94.05000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future			6.10000		93.90000		6.11000	93.89000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.17000		93.83000		6.16000	93.84000			0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future			6.32000		93.68000		6.29000	93.71000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.52000		93.48000		6.50000	93.50000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.78000		93.22000		6.75000	93.25000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.95000		93.05000		6.92000	93.08000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.11000		92.89000		7.06000	92.94000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.25000		92.75000		7.20000	92.80000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			7.40000		92.60000		7.33000	92.67000			0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			8.96410		8.96410		9.00040	9.00040		7.27	0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future			9.04540		9.04540		9.07960	9.07960		8.44	0.00	0	0.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.37030		1.37030		1.37120	1.37120			0.00	0	525.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future			1.37040		1.37040		1.37130	1.37130			0.00	0	125.00
R / ¥EN	On 13/06/2014	Foreign Exchange Future			9.80540		9.80540	0.10197	9.77720	9.77720		11.59	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.79035		112.43696		6.70611	112.52898		1.10	0.00	0	8,548.00
R157	On 06/11/2014	Bond Future			6.99600		107.33387		6.88372	107.42847		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future			7.30477		109.02308		7.13705	109.12203		1.00	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 07/08/2014	Bond Future			8.18327		119.27347		8.12212	119.80192		10.92	59,636,735.00	500	49,290.00
R186	On 07/08/2014	Bond Future	8.25	Call	2,768.62000		2.76862		3,081.26000	3.08126	2,768.620	10.92	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.70	Put	893.28000		0.89328		786.93000	0.78693	893.280	11.14	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	538.18000		0.53818		468.97000	0.46897	538.180	11.25	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	265.90000		0.26590		228.72000	0.22872	265.900	11.39	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.25270		121.08781		8.18918	121.62558		10.73	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	1,054.48000		1.05448		960.36000	0.96036	1,054.480	11.17	0.00	0	2,010.00

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 05/02/2015	Bond Future		8.31880	117.69665		8.25257	118.24607		10.98	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 07/08/2014	Bond Future		282.85540	282.85540		282.78446	282.78446			0.00	0	1,244.00
R197	On 06/11/2014	Bond Future		287.19098	287.19098		287.12215	287.12215			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 07/08/2014	Bond Future		6.34588	102.05074		6.23331	102.09106		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 07/08/2014	Bond Future		225.28162	225.28162		225.22421	225.22421		10.28	0.00	0	44,590.00
R202	On 06/11/2014	Bond Future		228.73464	228.73464		228.67866	228.67866			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 07/08/2014	Bond Future		8.06078	101.57374		7.99418	101.97581		8.99	0.00	0	12,377.00
R2023	On 06/11/2014	Bond Future		8.14079	99.19773		8.07118	99.60702		9.13	0.00	0	0.00
R2023	On 05/02/2015	Bond Future		8.21937	100.75801		8.14623	101.17641		9.00	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 07/08/2014	Bond Future		7.34558	105.81340		7.27632	106.00512		3.40	0.00	0	24,254.00
R203	On 07/08/2014	Bond Future	6.84	Call	193.60000	0.19360	239.35000	0.23935	193.600	3.34	0.00	0	46.00
R203	On 06/11/2014	Bond Future		7.46555	103.25898		7.38894	103.45474		3.42	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	357.45000	0.35745	412.10000	0.41210	357.450	3.33	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	460.31000	0.46031	525.48000	0.52548	460.310	3.35	0.00	0	14.00
R203	On 05/02/2015	Bond Future		7.59193	104.88338		7.50576	105.08495		3.28	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,296.71000	1.29671	1,409.77000	1.40977	1,296.710	3.31	0.00	0	55.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/08/2014	Bond Future		8.75480	93.92498		8.68875	94.45580			0.00	0	4,308.00
R2030	On 06/11/2014	Bond Future		8.82834	95.35443		8.76009	95.89432			0.00	0	0.00
R2030	On 05/02/2015	Bond Future		8.90031	92.84736		8.82954	93.39824			0.00	0	0.00
R2037	On 07/08/2014	Bond Future		8.95006	95.94624		8.88922	96.51344			0.00	0	10,102.00
R2037	On 06/11/2014	Bond Future		9.01959	97.40648		8.95686	97.98336			0.00	0	0.00
R2037	On 05/02/2015	Bond Future		9.08761	94.68130		9.02273	95.26977			0.00	0	0.00
R204	On 07/08/2014	Bond Future		7.54567	102.78262		7.47773	103.03403		4.99	0.00	0	24,816.00
R204	On 07/08/2014	Bond Future	7.78	Put	613.33000	0.61333	533.12000	0.53312	613.330	5.06	0.00	0	530.00

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 06/11/2014	Bond Future			7.64465		104.34601		7.57148	104.60236		4.77	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	859.40000		0.85940		774.78000	0.77478	859.400	4.82	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.74205		101.95229		7.66248	102.21540		4.83	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 07/08/2014	Bond Future			9.01262		101.15168		8.95176	101.77982			0.00	0	14,129.00
R2048	On 06/11/2014	Bond Future			9.08082		98.26332		9.01808	98.90213			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			9.14776		99.80910		9.08290	100.46063			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 07/08/2014	Bond Future			7.72878		98.45383		7.66145	98.74443		6.33	0.00	0	34,069.00
R207	On 06/11/2014	Bond Future			7.81708		99.95174		7.74555	100.24786		6.13	0.00	0	0.00
R207	On 05/02/2015	Bond Future			7.90457		97.88261		7.82798	98.18598		6.25	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 07/08/2014	Bond Future			7.87285		96.74133		7.80592	97.07082		7.48	0.00	0	11,985.00
R208	On 07/08/2014	Bond Future	8.28	Put	624.66000		0.62466		544.24000	0.54424	624.660	7.66	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.95726		94.81419		7.88678	95.14973		7.44	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	945.82000		0.94582		855.88000	0.85588	945.820	7.60	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.03904		96.30574		7.96439	96.64908		7.33	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
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 07/08/2014	Bond Future			8.85172		77.39553		8.78579	77.90508		16.39	0.00	0	24,622.00
R209	On 06/11/2014	Bond Future			8.91755		75.42590		8.84966	75.94408		16.83	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.50	Call	2,118.89000		2.11889		2,329.63000	2.32963	2,118.890	16.58	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.95	Call	3,608.20000		3.60820		3,901.12000	3.90112	3,608.200	16.81	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,799.99000		3.79999		4,101.70000	4.10170	3,799.990	16.83	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	3,998.75000		3.99875		4,309.11000	4.30911	3,998.750	16.86	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.50	Put	1,751.46000		1.75146		1,613.56000	1.61356	1,751.460	17.16	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	1,582.34000		1.58234		1,455.14000	1.45514	1,582.340	17.21	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	969.76000		0.96976		884.64000	0.88464	969.760	17.45	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	905.50000		0.90550		825.15000	0.82515	905.500	17.48	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	840.90000		0.84090		765.29000	0.76529	840.900	17.48	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.98076		76.61263		8.91072	77.14086		16.55	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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 07/08/2014	Bond Future		169.42942	169.42942		169.38711	169.38711			0.00	0	618.00
R210	On 06/11/2014	Bond Future		169.98668	169.98668		169.94543	169.94543			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 07/08/2014	Bond Future		128.83200	128.83200		128.80247	128.80247			0.00	0	390.00
R211	On 06/11/2014	Bond Future		130.80701	130.80701		130.77839	130.77839			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 07/08/2014	Bond Future		134.19155	134.19155		134.15841	134.15841			24,154,479.00	180	21,797.00
R212	On 06/11/2014	Bond Future		136.24879	136.24879		136.21663	136.21663			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 07/08/2014	Bond Future		8.74686	88.00225		8.68085	88.51271		14.20	0.00	0	24,405.00
R213	On 06/11/2014	Bond Future		8.81911	85.79926		8.75098	86.31841		14.68	0.00	0	0.00
R213	On 05/02/2015	Bond Future		8.88999	87.14884		8.81945	87.67843		14.50	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 07/08/2014	Bond Future		8.94057	78.28647		8.87975	78.77658		16.98	0.00	0	5,228.00
R214	On 06/11/2014	Bond Future		9.00653	76.18866		8.94390	76.68713		17.61	0.00	0	0.00
R214	On 05/02/2015	Bond Future		9.07110	77.38714		9.00644	77.89545		17.42	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		20,450.33000	20,450.33000		20,530.23000	20,530.23000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future		4.92850	4.92850		4.95050	4.95050		7.51	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		4.88850	4.88850		4.91380	4.91380		9.39	0.00	0	0.00
Total for Derivatives :											636,538,216.80	43,738	3 410 631.00
<u>i-Bonds</u>													
AA02	On 28/03/2016	Spot Bond		0.00000	100.91827		0.00000	100.90099			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.15500	102.67704		7.08500	102.72354			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA04	On 22/03/2017	Spot Bond	0.00000	101.12696	0.00000	101.10737				0.00	0	30,000,000.00
AA05	On 22/03/2019	Spot Bond	8.63000	103.97779	8.56500	104.21115				0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.70906	0.00000	100.68885				0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.25500	102.09581	9.19000	102.40009				0.00	0	150,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000	99.90997	0.00000	99.88998				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	99.99974	0.00000	99.97957				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.49500	95.68694	9.43000	95.89021			56,970,000,000,000.00	6,000,000,000	3,000,000,000.00	
AB06	On 27/03/2015	Spot Bond	7.45500	101.71731	7.38500	101.75433				0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.34233	0.00000	100.31989				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.82500	104.20220	8.76000	104.34767				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.51000	135.19271	1.51000	135.13818			151,000,000,000.00	100,000,000	100,000,000.00	
ABCP13	On 07/12/2023	Spot Bond	2.25000	271.17725	2.25000	271.06236			90,000,000,000.00	40,000,000	20,000,000.00	
ABFN04	On 25/02/2015	Spot Bond	0.00000	99.90268	0.00000	99.88281				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.67277	0.00000	101.65424				0.00	100,000,000	50,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	101.27610	0.00000	101.25637				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	101.32927	0.00000	101.30872				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	101.36458	0.00000	101.34347				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.84451	0.00000	100.82564				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.75679	0.00000	100.73833				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.77678	0.00000	100.75784				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.91500	104.85433	7.84500	104.88828				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	102.07914	0.00000	102.05635				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.88500	101.86720	7.81500	101.87087				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL11B	On 29/09/2014	Spot Bond	0.00000		101.45234		0.00000	101.43189			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000		101.91341		0.00000	101.89183			0.00	0	462,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000		100.90051		0.00000	100.87757			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.75528		0.00000	100.73350			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.95774		0.00000	100.93445			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		101.20115		0.00000	101.17985			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		101.34325		0.00000	101.31988			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000		101.83887		0.00000	101.81618			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000		101.51237		0.00000	101.48554			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.95000		127.47854		2.95000	127.42224			708,000,000,000.00	240,000,000	120,000,000.00
ABLI04	On 11/10/2016	Spot Bond	4.26000		115.14348		4.26000	115.08852			0.00	0	1,000,000,000.00
ABLI05	On 18/02/2018	Spot Bond	5.01000		101.54028		5.01000	101.48963			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.88000		105.34744		5.88000	105.29241			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.22500		113.39513		11.16000	113.48871			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		101.21198		0.00000	101.17862			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		101.35140		0.00000	101.32452			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		101.42150		0.00000	101.39325			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		101.48928		0.00000	101.45968			0.00	0	10,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.76000		111.18608		4.76000	111.13144			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		64.27439		100.00000	64.11868			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.99000		167.69110		1.99000	167.62128			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		159.49252		2.76000	159.42274			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.02000		172.21269		2.02000	172.14079			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.84000		178.81707		1.84000	178.74336			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN33	On 29/01/2018	Spot Bond	8.22125	74.69278		8.15625	74.84261			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.22125	74.69278		8.15625	74.84261			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	101.19325		0.00000	101.17250			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	93.16000		0.00000	92.94000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	92.05000		0.00000	91.83000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	92.71000		0.00000	92.48000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	88.52000		0.00000	88.32000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	87.98000		0.00000	87.77000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.81983		0.00000	100.80066			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.70708		0.00000	100.68750			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	87.49000		0.00000	87.30000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.42500	104.36378		7.35500	104.38283			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	88.38000		0.00000	88.10000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	90.91000		0.00000	90.53000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	88.62000		0.00000	88.35000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	101.02859		0.00000	101.00936			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.44500	109.89894		7.37500	109.96851			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.72549		0.00000	100.70433			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	85.52000		0.00000	85.24000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	85.28000		0.00000	85.00000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.48000	106.12200		2.51000	105.77521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN62	On 31/03/2028	Spot Bond	2.53000	153.45878		2.53000	153.39265			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.44000	206.56249		2.44000	206.47393			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	84.71000		0.00000	84.40000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.59000	90.94992		9.52500	91.28081			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	94.30000		0.00000	94.12000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	98.28000		0.00000	98.13000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	103.14984		0.00000	103.13147			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	90.54000		0.00000	90.33000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.71000		0.00000	100.83000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	112.51500		0.00000	112.48500			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.57000	111.05957		9.51000	111.48676			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	110.39500		0.00000	110.38500			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.51500	111.47715		9.45500	111.90693			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.96000	89.77895		8.89500	90.06296			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.92000		0.00000	100.16000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	98.94000		0.00000	98.67000			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	9.61000	110.75732		9.55000	111.18265			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	88.65000		0.00000	88.35000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN91	On 11/12/2018	Spot Bond		0.00000	101.47609		0.00000	101.45503			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.43585		0.00000	100.41472			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.42500	106.39496		8.36000	106.58646			0.00	0	1,060,000,000.00
ABS11	On 09/04/2021	Spot Bond		8.96500	103.41504		8.90000	103.72473			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond		7.10500	101.51868		7.03500	101.56316			710,500,000,000.00	100,000,000	665,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.96500	100.34236		8.90000	100.61012			0.00	0	544,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.73500	95.04995		9.75000	94.92414			13,629,000,000,000.00	1,400,000,000	2,600,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.80500	104.24726		7.73500	104.34488			3,902,500,000,000.00	500,000,000	500,000,000.00
ABSI1	On 11/06/2014	Spot Bond		2.21000	131.66631		2.21000	131.61066			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.06000	275.12013		2.06000	275.00500			82,400,000,000.00	40,000,000	20,000,000.00
ABSI3	On 31/01/2017	Spot Bond		1.45000	126.93127		1.45000	126.88025			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.03000	129.61069		2.03000	129.55650			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	45.20914		100.00000	45.09841			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.60500	104.66978		11.53500	104.72284			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.02512		0.00000	99.99983			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	4.08939		100.00000	4.07949			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.02578		0.00000	99.99982			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.03501		0.00000	99.99959			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	24.37467		100.00000	24.31563			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.02447		0.00000	99.99985			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	63.03555		11.00000	63.01752			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	15.59979		100.00000	15.56200			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.40570	0.00000	101.38285				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	101.54558	0.00000	101.52044				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	101.34331	0.00000	101.32148				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	101.38546	0.00000	101.36295				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	101.40401	0.00000	101.38119				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	102.47588	0.00000	102.45255				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	102.47588	0.00000	102.45255				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	102.49061	0.00000	102.46714				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	101.30960	0.00000	101.28832				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	102.49061	0.00000	102.46714				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	102.46116	0.00000	102.43795				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	89.21475	0.00000	89.19609				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	101.28591	0.00000	101.26502				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	101.16634	0.00000	101.14527				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	101.36021	0.00000	101.33811				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	101.40213	0.00000	101.37934				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	101.41896	0.00000	101.39589				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	101.38525	0.00000	101.36273				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	101.30960	0.00000	101.28833				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.42000	104.17380	9.35500	104.43198				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.48088	0.00000	100.45828				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.17180	0.00000	101.14965				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	82.88962		0.00000	82.86956			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	158.60784		0.00000	158.48147			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	158.63534		0.00000	158.50847			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	101.34324		0.00000	101.32141			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.03683		0.00000	100.01851			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.03683		0.00000	100.01851			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	99.90501		0.00000	99.88560			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	101.30107		0.00000	101.27993			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	101.29095		0.00000	101.26998			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	102.37982		0.00000	102.35904			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	101.65912		0.00000	101.63781			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	102.37848		0.00000	102.35772			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	102.45695		0.00000	102.43386			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	103.05529		0.00000	103.03279			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	101.34677		0.00000	101.32584			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	103.41129		0.00000	103.39086			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	101.20069		0.00000	101.17958			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	101.34831		0.00000	101.32640			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	101.32153		0.00000	101.30006			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	101.18655		0.00000	101.16729			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	101.15783		0.00000	101.13904			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	101.21357		0.00000	101.19387			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL156	On 20/03/2017	Spot Bond	0.00000	101.31815		0.00000	101.29674			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	101.25908		0.00000	101.23864			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	101.19162		0.00000	101.17227			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	101.21019		0.00000	101.19055			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.69511		10.23000	101.66754			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	101.22859		0.00000	101.20864			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	101.20006		0.00000	101.18058			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	115.50107		0.00000	115.75853			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.57000	104.98537		9.50500	105.21737			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	101.31302		0.00000	101.29169			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	112.98593		1.75000	112.84686			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	101.20851		0.00000	101.18889			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	101.21170		0.00000	101.19202			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	101.28932		0.00000	101.26795			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	101.33124		0.00000	101.30918			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	101.24738		0.00000	101.22671			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	101.32286		0.00000	101.30095			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	101.93544		0.00000	101.91601			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	103.40678		0.00000	103.38635			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	103.28338		0.00000	103.26429			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	101.33963		0.00000	101.31743			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	102.57425		0.00000	102.55344			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	101.32286		0.00000	101.30095			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	101.28343		0.00000	101.26258			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL187		On 20/09/2020	Spot Bond	0.00000	101.35496	0.00000	101.33294			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	101.37687	0.00000	101.35450			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	101.19990	0.00000	101.18042			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	101.22523	0.00000	101.20534			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.38202	0.00000	101.35956			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	101.36980	0.00000	101.34710			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.46529	0.00000	101.44101			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	101.29771	0.00000	101.27621			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.45190	0.00000	101.42784			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	103.85229	0.00000	103.83024			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	101.46529	0.00000	101.44101			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	92.13880	0.00000	92.90508			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	101.39829	0.00000	101.37512			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	101.39829	0.00000	101.37512			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	115.59996	0.00000	115.53180			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	116.42746	0.00000	116.35867			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	101.21381	0.00000	101.19370			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	101.20206	0.00000	101.18214			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.01713	0.00000	99.99990			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	101.23395	0.00000	101.21350			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	101.23899	0.00000	101.21845			0.00	100,000,000	100,000,000.00
ACL214		On 20/09/2020	Spot Bond	0.00000	101.28932	0.00000	101.26795			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	101.21549	0.00000	101.19535			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL216	On 20/12/2018	Spot Bond	0.00000	101.21381		0.00000	101.19370			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	101.32809		0.00000	101.30651			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	102.22846		0.00000	102.20614			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.45878		0.00000	100.43605			0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond	0.00000	101.38678		0.00000	101.37047			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	101.40308		0.00000	101.38658			0.00	0	0.00
ADCP1U	On 03/07/2014	Spot Bond	100.00000	93.25168		100.00000	93.02368			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	13.51979		100.00000	13.48704			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.98041			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.97836			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.97699			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.57919		0.00000	100.55884			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.63809		0.00000	100.61571			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.71653		0.00000	100.69143			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.55503		0.00000	100.53559			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.16000	97.82255		8.09500	97.91228			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.71842		0.00000	100.69326			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.83775		0.00000	100.80843			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.55000	101.65784		8.48500	101.88790			0.00	0	20,100,000.00
AIR02	On 30/04/2023	Spot Bond	9.21000	115.48783		9.15000	115.85590			0.00	0	70,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	88.57476		100.00000	88.29711			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.29500	108.04929		7.22500	108.14948			0.00	0	2,840,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	86.72067		100.00000	86.51946			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.25043		100.00000	12.22331			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIRL01	On 30/04/2028	Spot Bond	2.78000	158.01908		2.78000	157.94994			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	101.46486		0.00000	101.44396			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	101.32339		0.00000	101.30526			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.70971		0.00000	100.69154			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	101.28000		0.00000	101.26167			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	99.80668		0.00000	99.77912			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	101.12985		0.00000	101.11112			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	101.26760		0.00000	101.24692			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	101.49515		0.00000	101.46775			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	101.18391		0.00000	101.15895			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.03000		0.00000	101.14000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	99.07000		0.00000	99.07000			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	101.31734		0.00000	101.29829			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	101.12985		0.00000	101.11111			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	101.11305		0.00000	101.09459			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	101.04622		0.00000	101.02611			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.04000	104.00839		8.97500	104.21787			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW12	On 17/04/2015	Spot Bond	0.00000		101.19852		0.00000	101.18040			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		101.57349		0.00000	101.55397			0.00	60,000,000	30,000,000.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.91977		0.00000	100.90059			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		102.11986		0.00000	102.10032			0.00	40,000,000	20,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000		101.56483		0.00000	101.54419			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.53500		104.49720		9.47000	104.78251			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.41000		106.98126		7.34000	107.05319			148,200,000,000.00	20,000,000	3,180,000,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		101.11232		0.00000	101.08926			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		101.01272		0.00000	100.99171			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.86500		101.43611		7.79500	101.44039			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.97500		104.06049		8.91000	104.22450			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.11915		103.09107		11.07873	103.09875			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.09907		101.86060		11.07904	101.84408			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.13625		101.81179		11.11494	101.79631			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		101.45550		0.00000	101.42656			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.17344		101.72810		11.15085	101.71560			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.91847		101.23111		11.85567	101.38103			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		101.49006		0.00000	101.46044			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		101.49006		0.00000	101.46044			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		101.49013		0.00000	101.46051			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.36915		101.18702		11.32873	101.19383			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.29273		101.78885		11.26528	101.78323			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.09907		101.86060		11.07904	101.84408			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.21867		101.92877		11.16748	101.95211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA16	On 30/09/2016	Spot Bond		10.38366	101.43765		10.33179	101.47004			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	101.41408		0.00000	101.38596			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	101.39779		0.00000	101.36964			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	101.39779		0.00000	101.36964			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	101.32258		0.00000	101.29595			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.98174		0.00000	99.98174			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.86414	100.92841		10.86235	100.90145			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.75000	99.84519		11.68500	99.97937			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	101.35678		0.00000	101.32946			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.67500	97.44091		11.61000	97.58472			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	99.98173		0.00000	99.98173			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	101.28286		0.00000	101.25735			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	101.29367		9.28000	101.26813			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	101.37729		0.00000	101.34955			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.44000	99.99813		11.37500	100.09026			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	101.33627		0.00000	101.30935			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	101.37046		0.00000	101.34286			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	101.37046		0.00000	101.34286			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	99.84542		0.00000	99.84542			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	101.31985		0.00000	101.29326			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	101.38617		0.00000	101.35861			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	101.40271		0.00000	101.38452			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	99.98174		0.00000	99.98174			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA42	On 30/09/2018	Spot Bond	0.00000	101.38617	0.00000	101.35861				0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.32258	0.00000	101.29594				0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	101.33814	0.00000	101.31153				0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	101.38626	0.00000	101.35870				0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.99920	0.00000	100.97932				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.11915	103.48579	14.07873	103.48458				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.33082	102.18739	15.27344	102.26769				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.21745	101.98938	14.15510	102.03552				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	101.81323	0.00000	101.77667				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	101.81323	0.00000	101.77667				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	101.81323	0.00000	101.77667				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	101.88107	0.00000	101.84314				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	101.57520	0.00000	101.54347				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	16.33798	100.00000	16.30698				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.17978	100.00000	21.12791				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.27598	100.00000	19.22878				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.89875	100.00000	11.86962				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.91145	100.00000	11.88259				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.38616	100.00000	14.35093				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.46537	100.00000	12.43483				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.58905	0.00000	100.57117				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.53692	0.00000	100.51786				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	6.82813	100.00000	6.79435				0.00	0	37,500,000,000.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	6.82813	100.00000	6.79435				0.00	0	37,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP80U	On 19/05/2014	Spot Bond	100.00000	66.66668	100.00000	66.66667					0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000	95.80052	100.00000	95.54974					0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	85.08159	100.00000	84.88372					0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	80.21978	100.00000	80.04386				6,000,000,000,000,000.00	60,000,000,000	60,000,000,000.00	
BD0202	On 31/12/2018	Spot Bond	1.96000	176.22512	1.96000	176.15180					0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.13000	147.86065	8.07000	149.02121					0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.13000	148.18595	8.07000	149.33797					0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.51500	97.53517	8.45500	97.98762					0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	101.59076	0.00000	101.56926					0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	101.24119	0.00000	101.22103					0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.06000	97.98593	7.99500	98.17313					0.00	0	600,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.36523	0.00000	101.34614					0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.57423	0.00000	100.55393					0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.58600	0.00000	100.56530					0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.62522	0.00000	100.60316					0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.66441	0.00000	100.64099					0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.77372	0.00000	100.74650					0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	14.44635	100.00000	14.41097					0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.39699	0.00000	100.37728					0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.41681	0.00000	100.39615					0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.42530	0.00000	100.40423					0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.42813	0.00000	100.40693					0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.46206	0.00000	100.43923					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32C	On 30/10/2016	Spot Bond	0.00000	100.50723		0.00000	100.48224			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	14.13103		100.00000	14.09642			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	14.13103		100.00000	14.09642			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	101.22321		0.00000	101.20431			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	101.32068		0.00000	101.30026			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	101.34726		0.00000	101.32643			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.52500	102.25717		8.46000	102.39494			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	101.42697		0.00000	101.40490			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	101.56851		0.00000	101.54423			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	10.10568		100.00000	10.08120			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	10.10568		100.00000	10.08120			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.35500	103.70469		6.28500	103.70218			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.52646		0.00000	100.50861			0.00	40,000,000	20,000,000.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	98.67110		0.00000	98.65361			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	99.76209		0.00000	99.74622			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	98.14196		0.00000	98.12443			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	97.42317		0.00000	97.40575			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	99.99991		0.00000	99.98378			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	99.99964		0.00000	99.98068			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.98255			0.00	0	300,000,000.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.98165			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.98000			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.97315			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	99.99797		0.00000	99.96192			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BSR11U	On 19/06/2015	Spot Bond	100.00000		43.90945	100.00000	43.80309				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		19.87006	100.00000	19.82139				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		101.26320	0.00000	101.24292				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.03848	0.00000	100.01922				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.68500		102.92436	7.61500	102.93509				0.00	0	100,000.00
CBL08	On 02/11/2016	Spot Bond	9.62500		110.27153	9.56000	110.39106				0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.64954	0.00000	100.61916				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.27500		102.60455	9.21000	102.69525				0.00	0	630,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.35000		102.20024	11.28500	102.38625				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.52975	0.00000	100.50092				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.60000		103.26141	11.53500	103.46011				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.19986	0.00000	100.18090				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.51500		99.88384	9.45000	100.02458				0.00	0	300,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		99.94616	0.00000	99.91921				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.04000		98.87905	11.97500	99.08980				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.39020	0.00000	100.36860				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		101.89736	0.00000	101.86921				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.29565	0.00000	100.27477				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.28500		92.53024	10.22000	92.77581				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.96000		120.49726	9.90000	120.85600				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.81000		116.46968	9.75000	116.84768				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.14000		115.69913	9.08000	116.11704			1,828,000,000,000.00	200,000,000	2,100,000,000.00	
CGR10	On 08/12/2016	Spot Bond	0.00000		102.17523	0.00000	102.14458				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond	11.87500	102.01598		11.81000	102.08997			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.16906		0.00000	100.14488			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	101.53346		0.00000	101.50522			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.22964		0.00000	100.19978			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	101.08528		0.00000	101.04720			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	101.24030		0.00000	101.19681			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	101.86781		0.00000	101.84286			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	101.89581		0.00000	101.87234			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.03408		0.00000	99.99962			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.03372		0.00000	99.99963			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.03563		0.00000	99.99957			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.16032		0.00000	100.13627			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	101.34333		0.00000	101.32151			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	102.35923		0.00000	102.34057			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	101.72775		0.00000	101.70098			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.88801		10.11000	103.85971			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	101.72775		0.00000	101.70098			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.88012		0.00000	100.85971			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	117.07421		2.76000	117.02295			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	117.00795		3.14000	116.95556			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.81773		8.25000	101.79537			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN196	On 15/06/2016	Spot Bond		0.00000	101.72775		0.00000	101.70098			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	101.72775		0.00000	101.70098			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	116.60350		3.10000	116.55152			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	116.45263		2.40000	116.40291			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	101.90584		0.00000	101.87479			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.97494		0.00000	100.95733			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.71113		0.00000	100.69143			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.50500	100.81015		8.43500	100.93717			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.78669		0.00000	100.76661			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.77585		0.00000	100.75605			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.59405		0.00000	100.57323			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.60563		0.00000	100.58425			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.55500	100.91225		8.48500	101.03962			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.55500	100.91225		8.48500	101.03962			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	102.83151		0.00000	102.83151			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	103.32780		0.00000	103.32780			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.60500	104.04696		8.53500	104.18082			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	101.37706		0.00000	101.35469			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	101.52203		0.00000	101.49728			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.65726		0.00000	100.63753			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.65726		0.00000	100.63753			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	100.04981		100.17539	99.79675			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	101.86037		0.00000	101.83152			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN237	On 14/02/2017	Spot Bond	0.00000	100.14027	0.00000	100.11913				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	101.39660	0.00000	101.37391				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	99.90639	0.00000	99.88725				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	99.89998	0.00000	99.87957				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.19464	9.35000	102.16886				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.19464	9.35000	102.16886				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	99.90633	0.00000	99.88718				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	99.90606	0.00000	99.88686				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	95.50824	0.00000	95.50824				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	99.84358	0.00000	99.81196				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	101.29982	0.00000	101.28061				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	99.84665	0.00000	99.81565				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	101.07828	0.00000	101.05881				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	101.07828	0.00000	101.05881				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	101.07828	0.00000	101.05881				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	101.07828	0.00000	101.05881				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	101.07828	0.00000	101.05881				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	101.10571	0.00000	101.08574				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	101.15123	0.00000	101.13044				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.15123	0.00000	101.13044				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	101.15123	0.00000	101.13044				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	101.15123	0.00000	101.13044				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	101.15123	0.00000	101.13044				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.15884	0.00000	101.13791				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN262	On 26/03/2019	Spot Bond	9.37000	102.51641		9.30500	102.74190			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.03798		0.00000	100.01899			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.43027		0.00000	100.40940			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	101.57098		0.00000	101.54543			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	99.84681		0.00000	99.81623			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	101.27254		0.00000	101.25146			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	101.26416		0.00000	101.24321			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	101.28434		0.00000	101.26348			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	99.98114		0.00000	99.96220			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	99.88623		0.00000	99.86306			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	101.28096		0.00000	101.26016			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	104.84442		0.00000	104.82367			0.00	0	328,300,000.00
CLN280	On 07/06/2017	Spot Bond	0.00000	101.56017		0.00000	101.53908			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.13014		0.00000	101.11049			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.05566		0.00000	101.03623			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	101.23060		0.00000	101.21020			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	101.42342		0.00000	101.39984			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	101.42342		0.00000	101.39984			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	101.42342		0.00000	101.39984			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	101.42342		0.00000	101.39984			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.18789		0.00000	100.16591			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	99.82005		0.00000	99.79949			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.59211		0.00000	101.56842			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN291	On 26/06/2017	Spot Bond	0.00000		101.32619		0.00000	101.30224			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		103.60154		0.00000	103.58019			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		101.19299		0.00000	101.16927			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		101.31099		0.00000	101.28731			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		101.05350		0.00000	101.02950			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		101.47317		0.00000	101.44922			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		101.19304		0.00000	101.16931			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		101.19304		0.00000	101.16931			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		101.18562		0.00000	101.16173			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		120.26935		0.00000	120.28813			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		102.96811		0.00000	102.94588			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		120.73033		0.00000	120.64249			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		119.72961		0.00000	119.76605			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		120.38830		0.00000	120.35812			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		117.00407		0.00000	117.04715			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		117.20749		0.00000	117.18598			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.16022		0.00000	100.13729			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.87000		92.92741		10.80500	93.23860			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.39000		94.40506		11.32500	94.71617			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		101.13075		0.00000	101.10796			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		101.48539		0.00000	101.46077			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.15653		0.00000	100.13414			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.56306		0.00000	100.54186			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.48046		0.00000	100.45717			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond		8.80500	100.49292		8.80500	100.46940			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	101.29771		0.00000	101.27621			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	102.21024		0.00000	102.18848			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	113.81237		0.00000	113.73547			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	101.35974		0.00000	101.33721			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	101.38489		0.00000	101.36194			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	101.48203		0.00000	101.45747			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	101.35010		0.00000	101.32743			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	101.89038		0.00000	101.85872			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	101.89038		0.00000	101.85872			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	101.89038		0.00000	101.85872			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	101.54571		0.00000	101.52057			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	101.06691		0.00000	101.04836			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.52321		0.00000	100.50469			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	101.13075		0.00000	101.10796			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	103.69089		0.00000	103.74818			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	103.73520		0.00000	103.77842			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	101.09460		0.00000	101.07520			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.46845		0.00000	100.44679			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	101.72785		0.00000	101.69919			0.00	0	343,400,000.00
CLN341	On 30/06/2017	Spot Bond		0.00000	101.13760		0.00000	101.11468			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	101.97073		0.00000	101.93861			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	101.61288		0.00000	101.58663			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN344	On 20/12/2018	Spot Bond	0.00000	101.22524	0.00000	101.20534				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	101.43515	0.00000	101.41137				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.46377	0.00000	100.44232				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.18221	0.00000	100.16170				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	101.08675	0.00000	101.06749				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	101.10329	0.00000	101.08106				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.44332	0.00000	100.42244				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	99.86594	0.00000	99.83916				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	99.86594	0.00000	99.83916				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	99.85656	0.00000	99.83611				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	101.96640	0.00000	101.93377				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	99.85569	0.00000	99.82688				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	99.86047	0.00000	99.83261				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.44159	0.00000	100.42019				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.55945	0.00000	100.53839				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	101.17688	0.00000	101.15737				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	101.69041	10.55000	101.60520				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.05000	104.77066	9.98500	105.09705				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	101.24624	0.00000	101.22528				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.37261	0.00000	100.34727				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.19000	106.53148	12.12500	106.80843				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.38841	0.00000	100.36201				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.22000	106.13117	12.15500	106.38404				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN368	On 26/07/2022	Spot Bond	10.65000	105.55129		10.58500	105.80671			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.38841		0.00000	100.36201			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.48366		0.00000	100.46130			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	101.65930		0.00000	101.63305			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	101.17105		0.00000	101.14703			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.85185		0.00000	100.82762			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.71759		0.00000	100.69621			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.67768		0.00000	100.65400			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.58500	102.30638		9.52000	102.53794			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.75783		0.00000	100.72864			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.96899		7.01000	38.96176			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	155.77911		0.00000	156.30956			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	8.51500	135.42007		8.45500	135.82200			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.13000	147.86065		8.07000	149.02121			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.13000	148.18595		8.07000	149.33797			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	90.10171		0.00000	90.08256			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	90.01707		0.00000	89.99776			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.90104		0.00000	100.87866			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.90104		0.00000	100.87866			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	101.39390		0.00000	101.37124			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	101.29948		0.00000	101.27837			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	101.31808		0.00000	101.29667			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.89304		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		101.32286		0.00000	101.30095			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.56306		0.00000	100.54186			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		101.19870		0.00000	101.17883			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.71834		0.00000	100.69751			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.73108		0.00000	100.71038			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		99.88899		0.00000	99.86644			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.81919		0.00000	100.79590			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.05500		105.52458		8.98500	105.58580			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.97500		104.20481		8.91000	104.39657			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.19500		117.28000		10.13000	117.65692			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.40500		108.27237		8.33500	108.35046			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.78500		106.57854		9.72000	106.88048			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.18000		95.01915		10.11500	95.35292			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.86000		96.63635		10.80000	97.02018			32,580,000,000,000.00	3,000,000,000	1,500,000,000.00
COT03	On 05/06/2028	Spot Bond	10.86000		94.35946		10.80000	94.72901			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.05049		0.00000	100.03183			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		99.86316		0.00000	99.84313			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		101.57837		0.00000	101.55811			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.37150		0.00000	100.35105			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.10500		103.61386		11.04000	103.94733			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.90614		100.00000	11.87729			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.47489		0.00000	100.45631			0.00	0	328,300,000.00
DENG44	On 29/09/2017	Spot Bond	8.25000		96.97028		8.18500	97.13201			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG50	On 25/08/2014	Spot Bond		0.00000	99.91720		0.00000	99.90064			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond		0.00000	101.27520		0.00000	101.25845			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond		100.00000	75.00000		100.00000	64.84875			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	101.42918		0.00000	101.40907			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond		0.00000	100.25582		0.00000	100.23877			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	101.15505		0.00000	101.12226			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	101.72451		0.00000	101.69591			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond		0.00000	100.91958		0.00000	100.88591			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	101.33675		0.00000	101.30846			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	101.40164		0.00000	101.37198			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.28500	113.56163		7.21500	113.68403			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.44000	107.17093		8.37500	107.44540			15,702,620,000.00	1,860,500	4,370,000,000.00
DV23	On 27/02/2023	Spot Bond		8.93000	108.67906		8.86500	109.06003			17,019,687,000.00	1,905,900	5,960,000,000.00
DV24	On 18/02/2024	Spot Bond		9.04000	106.58865		8.97500	106.99078			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond		9.62500	106.23836		9.56000	106.73313			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond		0.00000	101.19064		0.00000	101.17365			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond		0.00000	101.23663		0.00000	101.21923			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.03314		0.00000	100.01658			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond		0.00000	101.14303		0.00000	101.12509			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		8.07000	130.11520		8.00500	130.45055			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	101.94526		0.00000	101.91274			0.00	0	400,000,000.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	133.84528		0.10000	133.79643			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.96000	120.45502		1.96000	120.40501			0.00	0	3,580,000,000.00
EL29	On 19/11/2029	Spot Bond	1.97000	108.12630		1.97000	108.08139			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.11500	107.26276		2.11500	107.21768			0.00	0	21,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.68500	107.26956		9.62000	107.54730			0.00	0	47,000,000.00
EMM02	On 11/03/2021	Spot Bond	9.53500	107.87443		9.47000	108.18014			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.91000	101.32743		9.85000	101.67836			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.31500	94.76234		10.25000	95.02412			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.47500	101.87789		10.41000	102.16159			4,190,000,000,000.00	400,000,000	4,866,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.03649		0.00000	100.01832			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	101.22455		0.00000	101.20661			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.22921		0.00000	100.21037			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.03506		0.00000	100.01753			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.03532		0.00000	100.01766			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	76.51992		100.00000	76.35983			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	73.71111		100.00000	73.56742			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	81.11111		100.00000	80.93126			0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond	100.00000	87.74038		100.00000	87.52998			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	127.42876		3.00000	127.37230			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.46500	106.44623		11.39500	106.48590			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	104.95744		0.00000	104.93426			0.00	40,000,000	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS05	On 25/04/2017	Spot Bond	0.00000	100.60170		0.00000	100.57791			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	101.33251		0.00000	101.30989			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.96000	96.85365		9.89500	97.02839			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.99185		0.00000	100.97040			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	101.71928		0.00000	101.69758			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.04252		0.00000	100.02138			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.03901		0.00000	100.01962			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.04062		0.00000	100.02030			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.04330		0.00000	100.02176			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.04458		0.00000	100.02228			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.03602		0.00000	100.01811			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.03717		0.00000	100.01872			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.03772		0.00000	100.01885			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.03930		0.00000	100.01965			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.03740		0.00000	100.01869			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.03872		0.00000	100.01936			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.85500	102.79612		6.78500	102.86236			0.00	0	2,700,000,000.00
ES18	On 20/04/2018	Spot Bond	7.76500	105.70326		7.70000	105.90418			14,723,993,000.00	1,896,200	7,652,096,200.00
ES23	On 25/01/2023	Spot Bond	8.46000	112.51612		8.39500	112.90945			346,928,526,000.00	41,008,100	8,150,038,900.00
ES26	On 02/04/2026	Spot Bond	8.72000	94.68119		8.66000	95.07971			20,959,057,152,000.00	2,403,561,600	13,063,861,600.00
ES33	On 15/09/2033	Spot Bond	9.45500	84.13932		9.39000	84.61603			8,557,690,244,000.00	905,096,800	12,260,571,600.00
ES42	On 25/04/2042	Spot Bond	9.66500	89.40137		9.60500	89.90170			0.00	0	11,800,000,000.00
EXX01	On 19/05/2017	Spot Bond	100.00000	8.72442		100.00000	8.69719			5,600,000,000,000,000.00	56,000,000,000	48,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EXX02	On 19/05/2019	Spot Bond	100.00000		1.55276	100.00000	1.54791				5,200,000,000,000,000.00	52,000,000,000	52,000,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		99.90422	0.00000	99.88462				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.67802	0.00000	100.65768				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		101.12073	0.00000	101.10049				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		99.88035	0.00000	99.86275				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.74833	0.00000	100.73008				0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		101.30523	0.00000	101.28685				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.73164	100.00000	10.70565				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.44375	100.00000	10.41844				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		101.27421	0.00000	101.25407				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		101.32706	0.00000	101.30608				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		101.43268	0.00000	101.41004				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		101.53821	0.00000	101.51389				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.70500		102.30126	6.63500	102.30554				0.00	0	900,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.44000		100.07801	9.37500	100.28559				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		101.27151	0.00000	101.25362				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		101.27144	0.00000	101.25355				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.55248	0.00000	100.53059				0.00	120,000,000	60,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		103.64109	0.00000	103.61894				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.24000		107.62095	11.17500	107.82111				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		99.93575	0.00000	99.91058				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.13000		128.72170	2.13000	128.66755				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.09000		274.49296	2.09000	274.37788				250,800,000,000.00	120,000,000	60,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.19000		109.08360	2.22000	108.72693				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI28	On 31/03/2028	Spot Bond	2.51000	153.81372		2.51000	153.74753			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.33000	209.87189		2.33000	209.78254			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.71500	109.54816		7.64500	109.61661			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.91900	60.13719		7.92200	60.12010			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47700	37.96184		9.47800	37.95159			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000	36.67071		9.71000	36.66063			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	104.72602		0.00000	104.69431			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	99.84933		0.00000	99.81885			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	99.85361		0.00000	99.82398			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	99.85361		0.00000	99.82398			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	102.13391		0.00000	102.10592			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	99.85615		0.00000	99.82703			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	101.56256		0.00000	101.53714			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	101.80379		0.00000	101.77583			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	101.34339		0.00000	101.32156			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	101.48166		0.00000	101.45757			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	101.95242		0.00000	101.93589			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	101.77727		0.00000	101.74972			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	101.46529		0.00000	101.44101			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC121	On 20/06/2017	Spot Bond	0.00000	101.39326	0.00000	101.37018				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	101.59080	0.00000	101.56443				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	101.44018	0.00000	101.41631				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000	6.00000	100.00000				0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	101.53560	0.00000	101.51014				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	101.90807	0.00000	101.87641				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	101.84970	0.00000	101.81901				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	15.79854	100.09221	15.76023				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	101.30106	0.00000	101.27950				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC145		On 20/09/2017	Spot Bond	0.00000	113.00856	0.00000	113.24556			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	101.55555	0.00000	101.53024			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	101.74763	0.00000	101.71918			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	99.86567	0.00000	99.83844			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	105.50178	0.00000	105.49560			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	101.44785	0.00000	101.42431			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000	0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	101.46474	0.00000	101.44093			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	101.33153	0.00000	101.30990			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.36478	0.00000	101.34216			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	101.80798	0.00000	101.77800			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	101.28250	0.00000	101.26421			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	101.26391	0.00000	101.24564			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	101.33963	0.00000	101.31743			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	55.21233	13.22500	55.19281			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	101.25912	0.00000	101.23826			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	101.26080	0.00000	101.23991			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	101.88261	0.00000	101.85195			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	101.32118	0.00000	101.29929			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.43500	96.99168	3.46500	96.67541			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	101.38153	0.00000	101.35864			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	101.38153	0.00000	101.35864			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	101.92165	0.00000	101.89895			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC173	On 30/06/2017	Spot Bond	0.00000	101.13075	0.00000	101.10796				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	99.38978	0.00000	99.36731				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	103.00328	0.00000	103.29188				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	101.29771	0.00000	101.27621				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.26584	0.00000	101.24485				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.36865	0.00000	100.34358				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	101.49375	0.00000	101.46900				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.18030	0.00000	100.16001				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.36470	0.00000	100.33990				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.51929	0.00000	100.49530				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	101.72451	0.00000	101.69591				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.35137	0.00000	101.32897				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	101.72283	0.00000	101.69427				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.25074	0.00000	101.23000				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	99.81131	0.00000	99.77367				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.36478	0.00000	101.34216				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.36478	0.00000	101.34216				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	101.27948	0.00000	101.26057				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.96603	0.00000	100.94598				0.00	0	680,000,000.00
FRC192	On 02/04/2019	Spot Bond	0.00000	101.02197	0.00000	101.00077				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.80957	0.00000	100.79033				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.80957	0.00000	100.79033				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	101.00209	0.00000	100.97825				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.79376	0.00000	100.77441				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC197	On 09/04/2016	Spot Bond		0.00000	100.79035		0.00000	100.77108			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.77659		0.00000	100.75727			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.77881		0.00000	100.75944			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.72399		0.00000	100.70229			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.65502		0.00000	100.63536			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.72399		0.00000	100.70229			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.65226		0.00000	100.63268			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.32371		0.00000	100.30094			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.66800		0.00000	100.64442			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	101.45286		0.00000	101.42924			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	101.44447		0.00000	101.42099			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	101.59538		0.00000	101.57292			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	101.23379		0.00000	101.21376			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.47909		0.00000	100.45659			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.37000	118.25778		3.37000	118.20402			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	101.47144		0.00000	101.44752			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	101.48661		0.00000	101.46243			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.35000	118.41863		3.35000	118.36488			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.79000	123.39269		1.79000	123.37129			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.37000	118.25778		3.37000	118.20402			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.77000	122.68376		2.77000	122.63002			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.84000	127.39829		2.84000	127.37258			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC76	On 28/07/2017	Spot Bond	0.00000	100.53960	0.00000	100.51434				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	101.76612	0.00000	102.18797				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	101.98408	0.00000	101.95330				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	102.01942	0.00000	101.98808				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	101.27584	0.00000	101.25511				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	101.46136	0.00000	101.43760				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	104.52622	0.00000	104.53038				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	101.71067	0.00000	101.68282				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	101.64669	0.00000	101.61989				0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	101.40332	0.00000	101.38007				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	101.84269	0.00000	101.81412				0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	101.40165	0.00000	101.37841				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	103.83251	0.00000	103.82839				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	97.97378	0.00000	98.40338				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	98.05153	0.00000	98.24623				0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	101.23312	0.00000	101.21490				0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.67527	100.00000	9.65184				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	16.33551	100.00000	16.29594				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.91000	144.45407	4.91000	144.38270				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.99093	0.00000	100.97439				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.32257	0.00000	101.30525				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	102.51009	0.00000	102.49204				0.00	0	60,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	102.32432	0.00000	102.30611				0.00	1,630,000,000	83,480,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	101.94203	0.00000	101.92511				0.00	0	23,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ19	On 04/04/2019	Spot Bond		0.00000	101.28330		0.00000	101.26448			0.00	300,000,000	22,400,000,000.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	101.12985		0.00000	101.11111			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	100.09540		100.00000	0.15942			0.00	0	21,700,000,000.00
FRS100	On 15/01/2024	Spot Bond		0.00000	95.43662		0.00000	95.35608			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.46000	129.22838		2.49000	128.46257			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.55284		0.00000	100.53328			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	100.79139		10.38000	100.76303			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	100.79139		10.38000	100.76303			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond		0.00000	102.31293		0.00000	102.31293			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond		0.00000	100.35879		0.00000	100.34215			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.48620		0.00000	100.46265			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.60000	104.35367		2.63000	103.74916			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.64000	200.70924		2.64000	200.62210			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.57000	104.91676		2.60000	104.30843			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.77651		0.00000	100.76001			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.67000	199.84906		2.67000	199.76213			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.55056		0.00000	100.52512			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.60000	264.09243		2.60000	263.97805			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.10000	274.28428		2.10000	274.16921			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.82000	259.75452		2.82000	259.64046			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.50000	125.49248		2.50000	125.43840			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.44933		0.00000	100.42818			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.03000	125.64763		2.03000	125.59510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS56	On 19/07/2016	Spot Bond		0.00000	100.62385		0.00000	100.60184			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.90386		0.00000	100.88290			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.32903		0.00000	100.30741			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.44000	104.22858		2.47000	103.54120			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	17.02431		104.97509	16.98123			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	21.43528		101.07593	21.38285			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	13.02857		100.44759	12.99689			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	101.20868		0.00000	101.19067			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	19.72116		100.76967	19.67305			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		2.16000	111.53517		2.16000	111.48824			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		2.15000	109.49935		2.18000	109.14129			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	98.43045		0.00000	98.42935			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.18000	109.18738		2.21000	108.83035			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	101.86186		0.00000	101.83911			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.30000	342.28142		2.30000	342.13596			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.89824		0.00000	100.88229			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.27284		0.00000	100.25030			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.25877		0.00000	100.23756			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.24494		0.00000	100.22457			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	101.70269		0.00000	101.68223			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	101.55823		0.00000	101.53856			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.97282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS99	On 09/10/2014	Spot Bond	0.00000		100.87366		0.00000	100.85239			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.06500		102.49579		6.00500	102.49627			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.79500		103.12520		6.72500	103.16214			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.65500		102.15939		7.59500	102.26475			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.97500		103.03282		7.91000	103.19944			0.00	0	45,400,000,000.00
FRX18	On 14/04/2018	Spot Bond	8.15000		108.76131		8.08500	108.96170			0.00	0	31,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.63000		101.73355		8.56500	101.99286			0.00	0	11,700,300,000.00
FRX20	On 01/10/2020	Spot Bond	8.81500		100.86519		8.75000	101.15315			2,644,500,000,000.00	300,000,000	300,000,000.00
FRX23	On 28/02/2023	Spot Bond	9.36000		92.21065		9.29500	92.54824			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.56000		112.57438		9.50000	112.96104			0.00	0	41,000,000,000.00
FRX26	On 01/10/2026	Spot Bond	9.73000		99.59023		9.67000	99.93557			389,200,000,000.00	40,000,000	28,220,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.10500		97.46721		10.04000	97.94358			1,212,600,000,000.00	120,000,000	160,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.30000		79.46512		10.24000	79.89554			35,638,000,000,000.00	3,460,000,000	1,730,000,000.00
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		101.09016		0.00000	101.07247			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		101.13241		0.00000	101.11403			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		101.14930		0.00000	101.13064			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		101.19147		0.00000	101.17213			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		101.25897		0.00000	101.23853			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		101.30959		0.00000	101.28831			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		101.52875		0.00000	101.50389			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000		100.01546		0.00000	99.99999			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.01634		0.00000	99.99998			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.01702		0.00000	99.99985			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.01724		0.00000	99.99987			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.01771		0.00000	99.99981			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.01847		0.00000	99.99976			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.01911		0.00000	99.99972			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.02187		0.00000	99.99952			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.10379		0.00000	101.08336			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.84009		0.00000	100.81922			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.32500	101.41564		9.26000	101.55267			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
GPT29	On 04/08/2014	Spot Bond	0.00000	100.26192		0.00000	100.24555			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	0.00000	99.55732		0.00000	99.54093			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	0.00000	98.89216		0.00000	98.87587			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	100.47939		0.00000	100.46062			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.48981		0.00000	100.47064			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.50995		0.00000	100.49001			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.53492		0.00000	100.51400			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.56956		0.00000	100.54729			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	101.44111		0.00000	101.42084			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.91615		0.00000	100.89655			0.00	0	30,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.70720		0.00000	100.68705			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT04	On 15/09/2016	Spot Bond		0.00000	102.66246		0.00000	102.64436			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	101.00563		0.00000	100.98745			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	101.40832		0.00000	101.38824			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	99.99966		0.00000	99.97989			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.95426		0.00000	100.93641			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	99.91664		0.00000	99.89954			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		100.00000	40.60080		100.00000	40.54124			0.00	0	45,000,000,000.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	101.22462		0.00000	101.20332			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.63316		0.00000	100.60815			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	101.05467		0.00000	101.03586			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	101.36747		0.00000	101.34743			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.37282		0.00000	100.35213			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.37870		0.00000	100.35787			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond		0.00000	100.42704		0.00000	100.41062			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond		0.00000	100.21316		0.00000	100.19677			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	100.59007		0.00000	100.56924			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.08332	98.78417		8.01471	98.88739			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.61756	0.00000	100.59578				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.43604	104.41639	8.36748	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	100.65289	0.00000	100.62988				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.88629	104.41639	8.81781	104.41639				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.69603	0.00000	100.67153				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	100.70744	0.00000	100.68624				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.79986	0.00000	100.77712				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.82895	0.00000	100.80539				0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.03966	0.00000	100.01986				0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000	102.51099	9.89000	102.48365				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.18000	110.45344	8.11500	110.75551				0.00	0	4,960,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.89000	278.70714	1.89000	278.59180				0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.90000	278.49457	1.90000	278.37924				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.46000	100.90863	9.40000	101.41355				0.00	0	3,060,100,000.00
HWAY35	On 31/07/2035	Spot Bond	9.35500	101.82476	9.29000	102.39227				0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	58.64874	100.00000	58.50666				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	15.22597	100.00000	15.18909				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	86.43361	100.00000	86.16601				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	40.78821	100.00000	40.68832				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF05U	On 09/10/2016	Spot Bond	100.00000		20.82023		100.00000	20.76924			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		13.45437		100.00000	13.42177			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		62.11963		100.00000	61.96581			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.54000		116.06538		1.57000	115.68539			53,927,104,000,000.00	35,017,600,000	81,512,200,000.00
I2038	On 31/01/2038	Spot Bond	1.84000		119.82017		1.87000	119.11029			129,759,376,000,000.00	70,521,400,000	59,051,550,400.00
I2046	On 31/03/2046	Spot Bond	2.00000		116.63447		1.99000	116.84804			14,017,200,000,000.00	7,008,600,000	83,147,400,000.00
I2050	On 31/12/2050	Spot Bond	1.99000		125.95283		1.99000	125.90031			170,182,412,000,000.00	85,518,800,000	55,951,400,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		93.75000		0.00000	93.90000			0.00	3,000,000	1,500,000.00
IBL11	On 12/03/2015	Spot Bond	7.60500		104.06303		7.53500	104.09726			0.00	0	80,000,000.00
IBL13	On 12/03/2015	Spot Bond	0.00000		102.15362		0.00000	102.13439			0.00	0	40,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		101.39136		0.00000	101.37134			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.10500		104.04099		8.03500	104.13692			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.22500		107.47991		8.16000	107.67362			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.03494		0.00000	100.01757			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.76000		116.07355		4.76000	116.01655			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.92500		102.77893		7.85500	102.89943			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.29475		0.00000	100.27529			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.31198		0.00000	100.29144			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.61000		126.40701		1.61000	126.35565			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.10000		128.98767		2.10000	128.93350			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		101.35386		0.00000	101.33611			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		102.23924		0.00000	102.22073			0.00	60,000,000	30,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.34500		102.51987		8.28000	102.71037			817,810,000,000.00	98,000,000	49,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL40	On 15/06/2015	Spot Bond	0.00000	101.69219		0.00000	101.67430			0.00	60,000,000	30,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	102.94357		0.00000	102.92544			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.11372		0.00000	100.01492			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.87000	100.08628		8.80500	100.29876			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.28000	93.73153		9.21500	93.97423			0.00	0	100,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	101.58681		0.00000	101.49172			0.00	2,000,000,000	2,040,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.42500	97.43318		8.36000	97.61787			0.00	0	150,000,000.00
IBL50	On 02/08/2020	Spot Bond	9.33000	101.62512		9.26500	101.89926			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.38524		0.00000	100.36603			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.39662		0.00000	100.37687			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.86500	100.96775		7.79500	101.08428			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.65000	100.57689		8.58500	100.77609			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.43897		0.00000	100.41719			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.14763		0.00000	100.12814			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.99500	103.52820		7.93000	103.66423			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.61000	104.63851		8.54500	104.86716			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.68000	106.17955		9.61500	106.56710			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.95056		0.00000	100.93164			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.49740		0.00000	100.47839			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00408		100.00000	0.00407			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.53056		0.00000	100.51174			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.55418		0.00000	100.53454			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.93500	97.78857		8.87000	98.07283			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.43272		5.00000	100.41917			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.43272		5.00000	100.41917			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.51197		5.00000	101.49812			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.43272		5.00000	100.41917			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.73453		4.00000	100.72368			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	101.96067		0.00000	101.93510			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	101.88975		0.00000	101.86476			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	101.28153		0.00000	101.25572			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000	99.81544		100.00000	99.54712			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	107.24133		9.20000	107.21497			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	101.10321		0.00000	101.08127			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	101.10321		0.00000	101.08127			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.04258		0.00000	100.02144			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.60084		100.00000	8.58000			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.51036		0.00000	100.49159			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.28238		0.00000	100.26429			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.16006		0.00000	100.14202			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.60500	101.05411		9.53500	101.08231			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	99.90864		0.00000	101.48576			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	101.21472		0.00000	101.19739			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	99.70737		0.00000	99.68007			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	8.69474		100.00000	8.67368			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	94.31525		100.00000	94.07216			0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	93.71898		100.00000	93.48585			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN249U	On 10/07/2014	Spot Bond	100.00000		87.95181	100.00000	87.74038				0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000		97.97426	100.00000	97.71575				0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000		96.20357	100.00000	95.95434				0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000		93.21057	100.00000	92.52520				0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000		88.62114	100.00000	88.00141				0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000		84.45773	100.00000	83.89468				0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000		99.17355	100.00000	98.36066				0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000		95.15039	100.00000	94.41279				0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000		90.21667	100.00000	89.55331				0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000		85.77465	100.00000	85.17483				0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	5.90000		97.13453	5.90000	99.91924				0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	5.90000		99.80640	5.90000	99.80640				0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	5.90000		99.58148	5.90000	99.58148				0.00	0	0.00
INA426	On 24/06/2014	Spot Bond	5.95000		99.35217	5.95000	99.35217				0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	5.95000		99.23966	5.95000	99.23966				0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	5.95000		99.12741	5.95000	99.12741				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	6.05000		98.88544	6.05000	98.88544				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.05000		98.65905	6.05000	98.65905			1,210,000,000,000.00	200,000,000	100,000,000.00	
INA433	On 12/08/2014	Spot Bond	6.05000		98.54624	6.05000	98.54624				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.24829	0.00000	101.22347				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.11915		102.57081	11.07873	102.57845				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.11915		101.42109	11.07873	101.42864				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.31916	0.00000	101.29621				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		102.01758	0.00000	101.98916				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING138		On 22/03/2017	Spot Bond	0.00000	101.29272		0.00000	101.27024			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	100.84242		6.50000	100.82481			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	101.42342		0.00000	101.39984			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.96451		0.00000	100.94532			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	97.40822		0.00000	97.40822			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	101.30563		0.00000	101.28589			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.66762		0.00000	100.64913			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	101.27487		0.00000	101.25229			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.86242		0.00000	100.84288			0.00	0	0.00
ING233		On 25/06/2014	Spot Bond	0.00000	102.85137		0.00000	102.83562			0.00	0	0.00
ING234		On 28/05/2014	Spot Bond	0.00000	102.78877		0.00000	102.77274			0.00	0	0.00
ING235		On 20/12/2014	Spot Bond	0.00000	101.04582		0.00000	101.02847			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	101.03741		0.00000	101.02020			0.00	0	0.00
ING237		On 09/06/2014	Spot Bond	0.00000	101.18084		0.00000	101.16399			0.00	0	0.00
ING239		On 15/07/2014	Spot Bond	0.00000	100.58865		0.00000	100.57186			0.00	0	0.00
ING241		On 03/02/2015	Spot Bond	0.00000	100.26862		0.00000	100.25140			0.00	0	0.00
ING242		On 10/02/2015	Spot Bond	0.00000	100.15233		0.00000	100.13515			0.00	0	0.00
ING243		On 18/02/2015	Spot Bond	0.00000	100.03192		0.00000	100.01604			0.00	0	0.00
ING244		On 18/02/2015	Spot Bond	0.00000	100.03152		0.00000	100.01584			0.00	0	0.00
ING245		On 28/08/2014	Spot Bond	0.00000	101.36638		0.00000	101.34912			0.00	0	0.00
ING247		On 17/09/2014	Spot Bond	0.00000	101.05514		0.00000	101.03890			0.00	0	0.00
ING251		On 12/04/2015	Spot Bond	0.00000	100.62038		0.00000	100.60318			0.00	0	0.00
ING252		On 20/06/2014	Spot Bond	0.00000	100.22419		0.00000	100.20695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING89	On 31/12/2014	Spot Bond	0.00000	101.32258		0.00000	101.29594			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	101.37299		0.00000	101.35630			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.25110		0.00000	100.23178			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	97.06109		0.00000	97.04380			0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000	87.95181		100.00000	87.74038			0.00	0	140,000,000.00
IPC02U	On 04/07/2014	Spot Bond	100.00000	89.24205		100.00000	89.02439			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.72220		0.00000	100.70220			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.73717		0.00000	100.71677			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.74720		0.00000	100.72652			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.61500	101.36387		8.54500	101.51759			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000	100.59375		0.00000	100.57726			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.37000	100.02489		9.37000	9.37000		918,260,000,000,000.00	98,000,000,000	75,000,000,000.00	
IPL5	On 28/09/2015	Spot Bond	0.00000	101.45427		0.00000	101.43354			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.82500	104.13407		8.76000	104.29846			0.00	0	200,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.86823		0.00000	100.84810			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.83979		0.00000	100.81891			0.00	60,000,000	30,000,000.00
IPL9	On 20/05/2021	Spot Bond	100.00000	8.86132		100.00000	100.00000		7,500,000,000,000,000.00	75,000,000,000	75,000,000,000.00	
IV012	On 26/11/2014	Spot Bond	0.00000	99.88241		0.00000	99.85852			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	101.34324		0.00000	101.31988			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.78500	106.11787		8.71500	106.16525			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	103.28410		0.00000	103.26284			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	101.76414		0.00000	101.74057			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.19000	119.71457		3.19000	119.66074			63,800,000,000.00	20,000,000	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV019	On 31/03/2028	Spot Bond		3.69000	134.40966		3.69000	134.34754			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	101.09881		0.00000	101.07603			0.00	60,000,000	30,000,000.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.90060		0.00000	100.87766			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.78205		0.00000	100.75846			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	101.57873		0.00000	101.55589			0.00	40,000,000	20,000,000.00
IV026	On 27/09/2024	Spot Bond		0.00000	101.22753		0.00000	101.20494			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.54000	96.04320		3.57000	95.73010			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.54000	101.40113		3.57000	101.19443			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	101.68900		0.00000	101.66490			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.16751		0.00000	100.14247			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond		0.00000	101.21472		0.00000	101.19739			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		10.44000	111.19797		10.37500	111.38701			0.00	0	226,052,200.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.54367		0.00000	100.51689			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.69000	134.40966		3.69000	134.34754			0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond		100.00000	99.28025		100.00000	99.01479			0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond		100.00000	95.70640		100.00000	95.45973			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond		100.00000	91.85346		100.00000	91.18785			0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond		100.00000	87.39029		100.00000	86.78760			0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond		100.00000	83.34586		100.00000	82.79753			0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond		100.00000	97.56098		100.00000	96.77419			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond		100.00000	88.89964		100.00000	88.25544			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond		100.00000	84.58333		100.00000	84.00000			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	101.47509		0.00000	101.45713			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.60443	0.00000	100.58628				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.03453	0.00000	100.01726				0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	5.90000	99.77421	5.90000	99.77421				0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	5.90000	99.54944	5.90000	99.54944			1,180,000,000,000.00	200,000,000	100,000,000.00	
IVA427	On 03/07/2014	Spot Bond	5.95000	99.20756	5.95000	99.20756				0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	5.95000	99.09538	5.95000	99.09538				0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	6.05000	98.96655	6.05000	98.96655				0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.05000	98.62679	6.05000	98.62679				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.19083	0.00000	100.16841				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.44360	0.00000	100.42273				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.89053	0.00000	100.87162				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.88343	0.00000	100.86431				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.20478	0.00000	100.18635				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.01704	0.00000	99.99995				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	99.97981	0.00000	99.95966				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	101.60442	0.00000	101.58456				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.73727	0.00000	100.71686				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.74228	0.00000	100.72174				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.75232	0.00000	100.73150				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.70716	0.00000	100.68757				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.58615	0.00000	100.56545				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.44003	0.00000	100.41926				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	101.26230	0.00000	101.24214				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.11693	0.00000	100.01763				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC025	On 26/02/2016	Spot Bond	0.00000	99.91481	0.00000	99.89736				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	99.91576	0.00000	99.89850				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.97998	0.00000	100.95921				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.73691	0.00000	100.71893				0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.52296	0.00000	100.50300				0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.39249	0.00000	100.37389				0.00	200,000,000	100,000,000.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	55.37244	100.00000	55.23830				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.43567	0.00000	100.41411				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	58.29073	100.00000	58.14797				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.25343	0.00000	101.23349				0.00	100,000,000	100,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	20.97152	100.00000	26.14876				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.76360	0.00000	100.74186				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	81.23620	100.00000	81.05727				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	65.07690	100.00000	64.91394				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	57.24412	100.00000	57.10392				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	66.16730	100.00000	66.04177				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	56.74978	100.00000	56.61230				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	63.85874	100.00000	63.70403				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	79.53890	100.00000	79.31034				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	101.81371	0.00000	101.79043				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.46870	0.00000	100.44311				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.51000	140.26730	8.45000	140.84332				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	101.49099	0.00000	101.47272				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK03	On 01/10/2016	Spot Bond	0.00000	101.21025		0.00000	101.19123			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	99.86734		0.00000	99.84790			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	101.50923		0.00000	101.49005			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.42092		0.00000	100.40001			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.92500	98.57686		8.86000	98.72879			0.00	0	20,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.07500	96.39012		9.01000	96.56947			181,500,000,000.00	20,000,000	10,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.43000	101.17610		9.36500	101.45009			0.00	0	200,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	102.02501		0.00000	101.99528			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.60500	104.79217		10.53500	104.86129			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	102.21261		0.00000	102.18009			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.02004		0.00000	100.00000			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.02136		0.00000	100.00000			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.02293		0.00000	100.00000			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.69331		0.00000	100.67630			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	100.24176		0.00000	100.22547			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	99.74512		0.00000	99.72919			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	98.70073		0.00000	98.69754			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	97.55170		0.00000	97.53434			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	98.95352		0.00000	98.93742			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	67.88176		100.00000	67.75297			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	81.23620		100.00000	81.05727			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.41881		0.00000	101.40126			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	60.67445		100.00000	60.52746			0.00	0	0.00
MAQ20U	On 19/05/2014	Spot Bond	100.00000	66.66668		100.00000	66.66667			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ21U	On 29/07/2014	Spot Bond	100.00000		93.75000	100.00000	93.02326				0.00	0	0.00
MAQ22U	On 09/06/2014	Spot Bond	100.00000		95.05208	100.00000	94.80519				0.00	0	0.00
MAQ23U	On 19/06/2014	Spot Bond	100.00000		92.63959	100.00000	92.40506			2,410,000,000,000,000.00	24,100,000,000	24,100,000,000.00	
MBF025	On 26/05/2014	Spot Bond	0.00000		99.91860	0.00000	99.90189				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.95111	0.00000	100.93300				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.65831	0.00000	100.63909				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		101.54207	0.00000	101.52426				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		101.99547	0.00000	101.97684				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		101.29941	0.00000	101.28127				0.00	0	1,500,000,000.00
MBF034	On 10/09/2014	Spot Bond	0.00000		101.22042	0.00000	101.20324				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		101.61443	0.00000	101.59625				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.15265	0.00000	100.13459				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.25441	0.00000	100.23513				0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.61448	0.00000	100.59692				0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.66192	0.00000	100.64364				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		93.55932	100.00000	93.24324				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		55.67417	100.00000	55.53930				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		24.25672	100.00000	24.19796				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		59.22051	100.00000	59.07705				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.79000		101.80840	8.72500	102.04114				0.00	0	170,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.68000		101.74402	8.61500	101.97751				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		101.47083	0.00000	101.44927				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		101.36743	0.00000	101.34739				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.68700		0.00000	100.66796			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.79542		0.00000	100.77645			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.80114		0.00000	100.78205			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.82973		0.00000	100.80998			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		102.46347		0.00000	102.44262			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		102.59052		0.00000	102.56869			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.16000		101.97492		8.09500	102.09159			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.86000		105.27931		8.79500	105.49972			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.61000		105.86608		9.54500	106.19014			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.65000		105.40850		6.58000	105.42881			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		101.14083		0.00000	101.12231			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		101.18304		0.00000	101.16384			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.63000		104.28201		9.56500	104.52838			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.62000		102.61312		7.55000	102.67955			0.00	0	4,760,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		99.82631		0.00000	101.62912			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.08500		98.98548		9.02000	103.51030			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		101.27793		0.00000	101.25818			0.00	0	2,800,000,000.00
MMIG02	On 17/03/2026	Spot Bond	9.48500		104.61692		9.42000	104.91855			0.00	0	500,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		10.22898		100.00000	10.20420			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		99.83355		0.00000	101.56266			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.78500		98.98954		8.72000	103.36674			0.00	0	90,000,000.00
MTN02	On 13/07/2014	Spot Bond	6.13500		104.16704		6.06500	104.16038			0.00	0	10,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.70500		105.07452		7.63500	105.12938			770,500,000,000.00	100,000,000	200,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.72500		107.35383		8.66000	107.50869			0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A211		On 14/08/2020	Spot Bond		100.89771	5.98802	100.89771	5.97340			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond		100.61875	6.06865	100.61875	6.05387			0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond		0.00000	100.13388	0.00000	100.11368			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond		0.00000	100.13572	0.00000	100.11525			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond		0.00000	100.13649	0.00000	100.11589			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond		0.00000	100.14797	0.00000	100.12575			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond		0.00000	100.16111	0.00000	100.13701			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond		100.00000	0.38426	100.00000	0.38333			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond		100.00000	0.38426	100.00000	0.38333			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond		9.03000	95.54372	8.96500	95.89056			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond		7.55500	100.92531	7.48500	101.04221			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond		9.15000	103.17291	9.08500	103.45990			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond		0.00000	100.68819	0.00000	100.67086			0.00	0	20,000,000.00
NBK12A		On 19/03/2021	Spot Bond		8.93500	103.82145	8.87000	104.12938			0.00	0	410,000,000.00
NBK12B		On 20/02/2015	Spot Bond		0.00000	100.08996	0.00000	100.07299			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond		9.38000	103.85646	9.31500	104.24960			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond		0.00000	101.36222	0.00000	101.34559			0.00	0	20,000,000.00
NBK14B		On 27/08/2015	Spot Bond		0.00000	101.82231	0.00000	101.80471			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond		0.00000	102.76979	0.00000	102.75187			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.46827		0.00000	100.44964			0.00	200,000,000	100,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		101.61880		0.00000	101.60140			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		101.12256		0.00000	101.10424			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.30500		105.90689		7.23500	105.97557			1,314,900,000,000.00	180,000,000	760,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		103.09838		0.00000	103.07999			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.69000		113.50893		8.62500	113.77402			0.00	0	200,000.00
NBK4	On 28/10/2024	Spot Bond	10.68500		34.65658		10.62500	34.84365			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.70500		102.54204		7.63500	102.58256			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.59791		0.00000	100.57680			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.62914		0.00000	100.60694			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.05500		103.67128		7.98500	103.76866			2,416,500,000,000.00	300,000,000	1,220,100,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		101.10638		0.00000	101.08714			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		99.89930		0.00000	99.87876			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		101.11699		0.00000	101.09477			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.93144		0.00000	100.90985			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.76380		0.00000	100.74207			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		101.63238		0.00000	101.61142			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		89.68878		0.00000	89.67030			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		101.54589		0.00000	101.52604			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.52799	0.00000	100.50706				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.57362	0.00000	100.55091				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.44890	0.00000	100.42772				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.81237	0.00000	100.78992				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	85.91744	0.00000	85.89833				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.24730	0.00000	101.22927				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.12629	0.00000	100.02553				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	101.23788	0.00000	101.21777				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	101.17036	0.00000	101.15136				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.86218	0.00000	100.84119				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	101.12898	0.00000	101.11066				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	101.11809	0.00000	101.09956				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	101.11725	0.00000	101.09872				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.39712	0.00000	100.37735				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	101.29771	0.00000	101.27621				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.85500	106.70763	9.79500	107.01039				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	101.28932	0.00000	101.26795				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.89000	105.51269	9.83000	105.82409				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	101.29771	0.00000	101.27621				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	101.16008	0.00000	101.14086				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	101.46781	0.00000	101.44847				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.55500	104.27133	8.48500	104.33535			11,977,000,000,000.00	1,400,000,000	3,600,000,000.00	
NED13	On 25/07/2023	Spot Bond	0.00000	100.59377	0.00000	100.57056				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED14	On 29/11/2023	Spot Bond	0.00000		101.84246		0.00000	101.81920			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.07000		103.74485		10.00500	104.07101			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.95657		0.00000	100.93373			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.74507		0.00000	100.72775			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.17500		109.77555		12.11000	109.97460			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		109.74236		0.00000	109.72273			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		102.54287		0.00000	102.52782			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		101.96890		0.00000	101.94328			0.00	80,000,000	380,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.11000		165.34153		2.11000	165.27211			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.68000		106.15121		8.61500	106.43900			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		101.25746		0.00000	101.23971			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000		101.21963		0.00000	101.20222			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.31000		105.10018		9.24500	105.37931			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		99.98191		0.00000	99.96378			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		99.98406		0.00000	99.96794			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.23307		0.00000	100.21650			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		99.98303		0.00000	99.96598			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		99.98238		0.00000	99.96465			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.51000		106.22426		9.44500	106.57291			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		99.98176		0.00000	99.96336			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		99.98244		0.00000	99.96471			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		99.98197		0.00000	99.96384			0.00	0	0.00
NQ1B16	On 22/05/2049	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
NQ1C10		On 22/05/2020	Spot Bond	9.71000	105.04237		9.64500	105.31692			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	99.98069		0.00000	99.96121			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	99.98149		0.00000	99.96282			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	99.98169		0.00000	99.96329			0.00	0	0.00
NQ1C16		On 22/05/2049	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	99.97629		0.00000	99.95279			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	99.97801		0.00000	99.95614			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	99.98114		0.00000	99.96220			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.55000	113.32365		8.48500	119.66773			0.00	0	500,000,000.00
NRA022		On 31/10/2022	Spot Bond	8.88500	120.37953		8.82000	120.78130			0.00	0	200,000,000.00
NRA023		On 31/05/2023	Spot Bond	2.00500	168.77229		2.00500	172.08814			0.00	0	8,400,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.23000	123.57008		9.17000	130.20640			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.49692		0.00000	100.47756			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	100.40800		0.00000	100.38771			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	101.18851		0.00000	101.16980			0.00	40,000,000	20,000,000.00
NTC16		On 22/03/2018	Spot Bond	0.00000	101.16328		0.00000	101.14306			0.00	0	0.00
NTC17		On 27/02/2017	Spot Bond	0.00000	99.89101		0.00000	99.87240			0.00	0	0.00
NTC18		On 27/02/2019	Spot Bond	0.00000	99.88694		0.00000	99.86766			0.00	20,000,000	10,000,000.00
NYT101		On 28/05/2020	Spot Bond	0.00000	101.88428		0.00000	101.86125			0.00	0	10,000,000.00
NYT102		On 28/05/2020	Spot Bond	0.00000	102.39087		0.00000	102.36064			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	18.97117		100.00000	18.92366			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	39.88917		100.00000	39.79147			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond	6.83500	103.37992		6.76500	103.45719			0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OTCA2U	On 31/07/2016	Spot Bond	100.00000		14.12312		100.00000	14.08891			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		99.21000		0.00000	99.42000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		61.84872		100.00000	61.69724			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.13202		0.00000	100.11209			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.50193		0.00000	100.48370			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		101.46977		0.00000	101.45119			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		101.39549		0.00000	101.37694			0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000		101.44123		0.00000	101.42522			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.56406		0.00000	101.54548			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		101.36410		0.00000	101.34427			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		101.28372		0.00000	101.26631			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		101.16845		0.00000	101.14998			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		101.14906		0.00000	101.13089			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		101.26741		0.00000	101.24782			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		101.21254		0.00000	101.19336			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		101.17199		0.00000	101.15345			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		101.33471		0.00000	101.31408			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		101.26541		0.00000	101.24540			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		101.21430		0.00000	101.19510			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		101.40908		0.00000	101.38728			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		101.32706		0.00000	101.30608			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		101.26364		0.00000	101.24367			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.41062		0.00000	100.39124			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.42250		0.00000	100.40257			0.00	0	0.00

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	100.42784		0.00000	100.40767			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.43971		0.00000	100.41900			0.00	0	2,900,000,000.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.49071		0.00000	100.46767			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.50256		0.00000	100.47897			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.45062		0.00000	100.42830			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.60500	104.53673		6.53500	104.54137			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		6.50500	97.95743		6.43500	97.96204			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		7.93000	40.61804		7.87000	40.88189			0.00	0	0.00
R157	On 15/09/2015	Spot Bond		6.60500	111.00072		6.53500	111.07385		803,399,654,523,000.00	21,635,072,600	99,833,472,600.00	
R158	On 15/09/2015	Spot Bond		6.60500	111.00072		6.53500	111.07385			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond		6.50500	91.90939		6.43500	91.97573			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.60500	117.02952		6.53500	117.17132			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond		6.43500	86.34582		6.36500	86.46696			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		8.11000	122.97491		8.05000	123.47689		5,026,178,273,509,000.00	19,750,711,900	00,574,199,900.00	
R187P	On 21/12/2026	Spot Bond		7.85000	37.94471		7.79000	38.21343			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		7.77000	35.50208		7.71000	35.77434			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.60000	284.95795		1.60000	284.84225		90,240,000,000.00	56,400,000	23,945,800,000.00	
R201	On 21/12/2014	Spot Bond		6.13500	105.10130		6.06500	105.12436		409,419,225,000,000.00	66,735,000,000	70,065,881,800.00	
R202	On 07/12/2033	Spot Bond		1.84000	225.43167		1.84000	225.33867		75,440,000,000.00	41,000,000	50,141,000,000.00	
R2023	On 28/02/2023	Spot Bond		7.98000	100.27626		7.91500	100.65718		1,106,106,634,122,000.00	38,609,853,900	47,257,553,900.00	
R203	On 15/09/2017	Spot Bond		7.22500	104.46178		7.16000	104.63436		1,411,455,716,535,000.00	95,357,192,600	11,442,100,000.00	
R2030	On 31/01/2030	Spot Bond		8.67500	96.68154		8.61000	97.19002		1,711,534,125,000,000.00	97,295,000,000	05,420,500,000.00	
R2037	On 31/01/2037	Spot Bond		8.87500	98.92423		8.81500	99.46828		725,594,749,737,500.00	81,757,154,900	83,357,154,900.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 21/12/2018	Spot Bond	7.44000	105.45063		7.37500	105.68198			3,428,824,678,080,000.00	60,863,532,000	70,556,190,800.00
R2048	On 28/02/2048	Spot Bond	8.94500	99.85956		8.88500	100.46373			1,656,156,422,997,500.00	85,148,845,500	64,800,845,500.00
R207	On 15/01/2020	Spot Bond	7.63000	100.79055		7.56500	101.06133			2,451,223,334,448,000.00	21,261,249,600	33,127,219,600.00
R208	On 31/03/2021	Spot Bond	7.78500	95.50558		7.72000	95.81560			2,276,468,358,979,500.00	92,417,258,700	30,416,247,000.00
R209	On 31/03/2036	Spot Bond	8.78500	76.40689		8.72000	76.89767			815,825,169,229,000.00	92,865,699,400	87,251,900,000.00
R210	On 31/03/2028	Spot Bond	1.79000	167.24644		1.79000	167.17771			147,496,000,000.00	82,400,000	28,774,351,800.00
R211	On 31/01/2017	Spot Bond	0.91000	128.72028		0.91000	128.67044			3,479,112,000,000.00	3,823,200,000	27,801,679,200.00
R212	On 31/01/2022	Spot Bond	1.53000	134.16192		1.53000	134.10767			61,812,000,000.00	40,400,000	55,842,000,000.00
R213	On 28/02/2031	Spot Bond	8.67500	86.87811		8.61000	87.36812			1,811,519,539,535,000.00	08,820,696,200	12,336,200,900.00
R214	On 28/02/2041	Spot Bond	8.87500	77.28646		8.81500	77.75793			1,563,740,725,637,500.00	76,196,138,100	89,579,803,700.00
R226C	On 15/09/2014	Spot Bond	6.10500	98.08062		6.03500	98.08630			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.66500	94.77859		6.59500	94.81441			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.50500	91.90939		6.43500	91.97573			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.42500	89.13970		6.35500	89.23452			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.43500	86.34582		6.36500	86.46696			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.19000	99.47702		6.12000	99.46632			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.14000	96.52302		6.07000	96.54553			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.57500	93.22056		6.50500	93.27275			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.44500	90.43378		6.37500	90.51546			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.42500	87.64594		6.35500	87.75491			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.48500	84.79045		6.41500	84.92449			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.20000	80.39430		7.13500	80.53458			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.25000	77.46653		7.18500	77.62591			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.44500	74.18439		7.38000	74.35978			0.00	0	0.00

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	7.42500	71.58525	7.36000	71.77704				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.40500	69.09050	7.34000	69.29738				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.39500	66.65965	7.33000	66.88024				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.59000	63.55174	7.52500	63.78148				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.57000	61.30588	7.50500	61.54682				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.70500	58.52836	7.64000	58.77641				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.67500	56.48083	7.61000	56.73804				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.64500	54.52069	7.58000	54.78621				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.61500	52.64381	7.55000	52.91684				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.57500	50.89078	7.51000	51.17085				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.53500	49.21512	7.47000	49.50158				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.05000	45.11557	7.99000	45.36904				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.01000	43.54683	7.95000	43.80422				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.97000	42.04885	7.91000	42.30968				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.93000	40.61804	7.87000	40.88189				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.89000	39.25106	7.83000	39.51753				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.85000	37.94471	7.79000	38.21343				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.81000	36.69600	7.75000	36.96664				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.77000	35.50208	7.71000	35.77434				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.92626	0.00000	100.89997				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	99.89015	0.00000	99.86774				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.94264	0.00000	100.91664				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.82496	0.00000	100.80027				0.00	0	0.00

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		15.86805	100.00000	15.82961				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		5.87386	100.00000	5.85947				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		19.92933	100.00000	19.88105				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000		101.47396	0.00000	101.45428				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.99233	0.00000	100.97259				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		101.42770	0.00000	101.40734				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		101.89055	0.00000	101.87218				0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000		101.71143	0.00000	101.69360				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		101.01139	0.00000	100.99379				0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000		100.11513	0.00000	100.09868				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000		100.58304	0.00000	100.56256				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.01839	0.00000	99.99995				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.72369	0.00000	100.70258				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.32426	0.00000	100.30287				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		101.42916	0.00000	101.40905				0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000		100.86333	0.00000	100.84553				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.57810	0.00000	100.55767				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		101.60395	0.00000	101.58439				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		101.53319	0.00000	101.51239				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000		101.54576	0.00000	101.52587				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		100.22715	0.00000	100.19982				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		101.54112	0.00000	101.51008				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.67125	0.00000	100.63878				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP007	On 30/04/2016	Spot Bond		0.00000	100.60241		0.00000	100.57327			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.60241		0.00000	100.57327			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	101.60776		0.00000	101.57815			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	101.79385		0.00000	101.76080			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	102.01758		0.00000	101.98915			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	105.87075		12.35000	105.83571			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	101.68472		0.00000	101.66101			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.83843		100.00000	12.80732			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	101.57608		0.00000	101.55390			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.10891		0.00000	100.08711			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.79411		0.00000	100.77214			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.63692		0.00000	100.61446			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	99.88593		0.00000	99.86271			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	2.75331		100.00000	2.74657			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	14.95090		100.00000	14.91429			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	22.06737		100.00000	22.01392			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.84819		100.00000	12.80128			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	22.02938		100.00000	19.56279			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.20843		0.00000	100.16667			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.89414		0.00000	100.85054			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.08500	105.27502		9.02000	105.58823			0.00	0	580,000,000.00
RW23	On 10/12/2023	Spot Bond		9.23000	105.97460		9.16500	106.36120			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.82500	107.76394		9.76000	108.24705			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SA063U	On 23/05/2014	Spot Bond	100.00000		99.45504		100.00000	99.18478			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		99.07586		0.00000	98.87563			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.85500		106.54524		7.78500	106.68602			0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		99.89668		0.00000	99.87560			0.00	100,000,000	50,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.27500		105.66874		9.21000	105.83615			0.00	0	750,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.59537		0.00000	100.57353			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		101.39154		0.00000	101.37002			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.45658		0.00000	100.43402			0.00	20,000,000	10,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.59924		0.00000	100.57642			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.58857		0.00000	100.56616			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.70500		101.75544		7.63500	101.80199			8,475,500,000,000.00	1,100,000,000	2,250,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.04000		98.86543		8.97500	99.04854			0.00	0	592,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.06500		109.09587		7.99500	109.16286			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.92500		109.27646		7.85500	109.34403			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.85500		109.36692		7.78500	109.43478			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.62500		100.41953		8.56000	100.57991			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.00000		109.17966		7.93000	109.24692			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.96500		109.22482		7.89500	109.29222			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		101.25856		0.00000	101.23912			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		101.05652		0.00000	101.04297			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		101.41394		0.00000	101.38934			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.98515		0.00000	100.96426			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.27500		103.22178		8.21000	103.38781			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.82489		0.00000	100.80554			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS16	On 22/09/2018	Spot Bond	0.00000	101.14563		0.00000	101.12570			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	105.28364		0.00000	105.26575			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.93500	110.58731		8.87000	110.91154			0.00	0	80,000,000.00
SBS20	On 15/05/2026	Spot Bond	9.76000	102.18301		9.70000	102.58233			390,400,000,000.00	40,000,000	90,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.13128		0.00000	100.02974			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.49464		0.00000	100.47817			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.17298		0.00000	100.15432			0.00	0	80,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	102.60952		0.00000	102.59207			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.54000	101.25030		8.47500	101.49000			0.00	0	1,330,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	10.54942		100.00000	10.52581			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.52000	106.30946		9.45500	106.70108			0.00	0	2,550,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.70411		0.00000	100.48952			0.00	1,000,000,000	1,000,000,000.00
SBS3	On 25/05/2026	Spot Bond	8.81000	95.44569		8.75000	95.85010			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.48500	95.44610		9.42000	95.75544			0.00	0	100,000.00
SBS9	On 07/07/2016	Spot Bond	7.65500	111.47854		7.58500	111.59741			765,500,000,000.00	100,000,000	60,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.13000	273.65945		2.13000	273.54439			127,800,000,000.00	60,000,000	30,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.55500	126.58693		1.55500	126.53568			62,200,000,000.00	40,000,000	20,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	106.25000		0.00000	106.07000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SGI001	On 30/05/2014	Spot Bond	0.00000		100.24025		0.00000	100.22010			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		10.10568		100.00000	10.08120			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	2.18000		124.56058		2.18000	124.50802			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.84242		6.50000	100.82481			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.40405		0.00000	101.38195			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		101.03395		0.00000	101.01339			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.69042		0.00000	102.66981			0.00	0	500,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.25500		102.08362		9.19000	102.22935			0.00	0	100,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		102.43317		0.00000	102.41201			0.00	0	8,300,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.82326		0.00000	100.80280			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		101.14950		0.00000	101.12913			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		101.04323		0.00000	101.02510			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.37806		0.00000	100.36054			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		13.48704		100.00000	13.45437			160,000,000,000,000.00	1,600,000,000	800,000,000.00
SHS12	On 12/12/2016	Spot Bond	0.00000		101.40702		0.00000	101.38668			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.90500		106.00201		7.83500	106.12398			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.04000		101.08389		8.97500	101.28285			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.57500		100.56049		8.51000	100.72129			0.00	0	1,890,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.03713		0.00000	100.01964			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		99.99981		0.00000	99.98138			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.35635		0.00000	100.33908			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		99.99987		0.00000	99.98131			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.43340		0.00000	100.41189			0.00	0	680,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA01	On 28/06/2016	Spot Bond	8.32500	106.26575		8.26000	106.36744			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.78434		0.00000	100.76469			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.16613		0.00000	101.14727			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.69618		0.00000	100.67586			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.33500	95.06806		9.27000	95.32468			0.00	0	2,940,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	101.66475		0.00000	101.64338			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	101.20449		0.00000	101.18274			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.54557		0.00000	100.52396			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.39300	87.77694		9.32800	88.05195			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.45500	87.49486		9.39000	87.76861			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.38000	104.38934		7.31000	104.40853			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.89000	95.34243		8.82500	95.59149			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	101.33475		0.00000	101.31378			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.40500	101.04159		8.34000	101.20384			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.29000	108.05198		2.32000	107.69875			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.39000	101.84752		8.32500	102.06616			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.37595		0.00000	100.35824			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	99.86694		0.00000	99.84038			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.53000	111.36303		9.47000	111.79211			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	101.47241		0.00000	101.45351			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.84565		0.00000	100.82622			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	101.26515		0.00000	101.24528			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.90500	78.00313		9.84000	78.41697			0.00	0	0.00

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	100.62502		0.00000	100.60675			0.00	0	2,500,000,000.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.59685		0.00000	100.57577			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
SSN026	On 16/01/2019	Spot Bond	0.00000	100.09689		100.00000	1.57247			0.00	0	5,000,000,000.00
SY1052	On 16/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000	99.98398		0.00000	99.96796			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	99.90299		0.00000	99.88683			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	0.00000	99.67794		0.00000	99.66184			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond	0.00000	99.56073		0.00000	99.54446			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond	0.00000	99.54398		0.00000	99.52769			0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond	100.00000	95.05208		100.00000	94.80519			0.00	0	0.00
SY1074	On 21/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.98387			0.00	0	0.00
SY1075	On 23/05/2014	Spot Bond	0.00000	99.96742		0.00000	99.95113			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000	98.99955		0.00000	98.98315			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000	84.10138		100.00000	83.90805			0.00	0	0.00
SY1080	On 30/05/2014	Spot Bond	0.00000	99.85339		0.00000	99.83710			0.00	0	0.00
SY1081	On 29/05/2014	Spot Bond	0.00000	99.86955		0.00000	99.85325			0.00	0	0.00
SY1082	On 05/06/2014	Spot Bond	0.00000	99.75569		0.00000	99.73940			0.00	0	0.00
SY1084	On 09/06/2014	Spot Bond	0.00000	99.69080		0.00000	99.67453			0.00	0	0.00
SY1085	On 10/06/2014	Spot Bond	0.00000	99.67480		0.00000	99.65854			0.00	0	0.00
SY1086	On 13/06/2014	Spot Bond	0.00000	99.62383		0.00000	99.60748			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000	98.65500		0.00000	98.63860			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1088	On 13/06/2014	Spot Bond	0.00000		99.62377		0.00000	99.60742			0.00	0	0.00
SY1089	On 17/06/2014	Spot Bond	0.00000		99.55958		100.00000	92.87532			0.00	51,000,000,000	25,500,000,000.00
SY1090	On 18/08/2014	Spot Bond	0.00000		98.54223		100.00000	80.21978			0.00	12,700,000,000	38,100,000,000.00
SY1092	On 20/06/2014	Spot Bond	100.00000		92.40506		100.00000	92.17172			0.00	0	0.00
SY1093	On 18/08/2014	Spot Bond	100.00000		80.39648		100.00000	80.21978			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	100.00000		80.21978		100.00000	80.04386			0.00	0	0.00
SY1095	On 18/06/2014	Spot Bond	100.00000		92.87532		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.06500		108.65487		6.99500	108.72835			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.71000		103.30042		8.65000	103.71113			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		91.57589		100.00000	91.35838			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		86.07348		100.00000	85.87332		2,440,000,000,000,000.00	24,400,000,000	12,200,000,000.00	
TF108U	On 22/02/2016	Spot Bond	100.00000		30.51550		100.00000	30.43908			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.52810		0.00000	100.50953			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.34200		0.00000	100.32294			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.03374		0.00000	100.01686			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		101.48099		0.00000	101.46197			0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000		98.87397		0.00000	98.87088			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.01673		0.00000	100.00000			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		101.09866		0.00000	101.08083			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		101.15777		0.00000	101.13898			0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000		99.55437		0.00000	99.53846			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		97.28210		0.00000	97.26457			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	100.00000		66.44486		100.00000	66.51749			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS83	On 28/07/2015	Spot Bond	0.00000	100.39887		0.00000	100.38003			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.85500	104.36481		7.78500	104.48278			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.55581		0.00000	100.53634			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.57134		0.00000	100.55133			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.64406		7.83000	102.62229			0.00	0	450,000,000.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.54727		0.00000	100.52809			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.56668		0.00000	100.54684			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	102.28204		0.00000	102.26040			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.54727		0.00000	100.52809			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.56668		0.00000	100.54684			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.41908		7.16000	102.39918			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.60470		0.00000	100.58352			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.60160		0.00000	100.58054			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.67593		0.00000	100.65227			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.66588		0.00000	100.64257			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.96796		0.00000	100.93408			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.93356		0.00000	100.90088			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.54648		0.00000	100.52734			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.57134		0.00000	100.55133			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	102.89732		8.73000	102.82449			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.54415		0.00000	100.52509			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.56668		0.00000	100.54684			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.91000	100.29453		8.84500	100.44172			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.68296		0.00000	100.66403			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.71766		0.00000	100.69778			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.60625		0.00000	100.58502			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.59772		0.00000	100.57679			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.75331		0.00000	100.73245			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.67439		0.00000	100.65078			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.67129		0.00000	100.64779			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.81659		0.00000	100.79399			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.91443		0.00000	100.88242			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.91750		0.00000	100.88537			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	101.14574		0.00000	101.11408			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.57924		0.00000	100.55890			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.26087		101.06155	6.24538			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.54415		0.00000	100.52509			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.87406		0.00000	100.85615			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.61400		0.00000	100.59250			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.64499		0.00000	100.62240			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.97102		0.00000	100.93702			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.97231		0.00000	100.95331			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.56745		0.00000	100.54751			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.57531		0.00000	100.55510			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.56745		0.00000	100.54751			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.57531		0.00000	100.55510			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.57924		0.00000	100.55890			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.56273		0.00000	100.54296			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.57531		0.00000	100.55510			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.61854		0.00000	100.59683			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.61854		0.00000	100.59683			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.61854		0.00000	100.59683			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.68135		0.00000	100.65747			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.69705		0.00000	100.67262			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.67743		0.00000	100.65369			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.99043		0.00000	100.95584			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.00994		0.00000	100.97466			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.00214		0.00000	100.96714			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.35500	103.84428		8.28500	103.88493			1,671,000,000,000.00	200,000,000	1,170,000,000.00
TL20	On 22/02/2020	Spot Bond	9.78000	85.29870		9.71500	85.52436			0.00	0	15,500,000,000.00
TN17	On 14/11/2017	Spot Bond	8.06500	103.70781		8.00000	103.88406			0.00	0	3,880,000,000.00
TN20	On 17/09/2020	Spot Bond	9.04000	108.74493		8.97500	109.04108			3,628,758,152,000.00	401,411,300	35,055,685,200.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.73176		100.00000	0.72945			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.17000	110.59478		9.10500	111.00171			0.00	0	11,050,000,000.00
TN25	On 19/08/2025	Spot Bond	9.31000	103.66866		9.25000	104.06063			22,344,000,000,000.00	2,400,000,000	15,480,000,000.00
TN27	On 14/11/2027	Spot Bond	9.31000	97.05316		9.25000	97.47609			13,139,203,000.00	1,411,300	7,186,811,300.00
TNF16	On 10/06/2016	Spot Bond	0.00000	101.92893		0.00000	101.91071			0.00	400,000,000	400,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	101.05743		0.00000	101.04006			0.00	0	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.17422		0.00000	100.07566			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.11851		0.00000	100.01896			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.12164		0.00000	100.02161			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ4	On	15/04/2022		Spot Bond	0.00000		100.12188		0.00000	100.02180			0.00	0	0.00
TORQ5	On	15/04/2022		Spot Bond	0.00000		100.13690		0.00000	100.03446			0.00	0	0.00
TORQ6	On	15/04/2022		Spot Bond	0.00000		100.16815		0.00000	100.06084			0.00	0	0.00
TPDA01	On	05/04/2015		Spot Bond	0.00000		101.01436		0.00000	100.99637			0.00	0	0.00
TPDA02	On	05/04/2017		Spot Bond	0.00000		100.83238		0.00000	100.81306			0.00	0	0.00
TPDA03	On	05/04/2018		Spot Bond	0.00000		100.85030		0.00000	100.83058			0.00	0	0.00
TPDA04	On	10/04/2016		Spot Bond	0.00000		100.61904		0.00000	100.60102			0.00	0	0.00
TPDA05	On	10/04/2019		Spot Bond	0.00000		100.66187		0.00000	100.64262			0.00	0	0.00
TR30	On	31/12/2099		Spot Bond	10.00000		99.73266		10.00000	99.70596			0.00	0	0.00
TR31	On	31/12/2099		Spot Bond	9.75000		99.73931		9.75000	99.71327			0.00	0	0.00
TR32	On	31/12/2099		Spot Bond	100.00000		9.74511		100.00000	9.71997			0.00	0	0.00
TSP145	On	29/05/2014		Spot Bond	0.00000		99.88292		0.00000	99.86828			0.00	0	0.00
TSP150	On	02/10/2014		Spot Bond	0.00000		97.87853		0.00000	97.86270			0.00	0	0.00
TSP152	On	13/11/2014		Spot Bond	0.00000		97.18449		0.00000	97.16850			0.00	0	0.00
TSP153	On	27/11/2014		Spot Bond	0.00000		96.99750		0.00000	96.98170			0.00	0	0.00
TSP154	On	12/06/2014		Spot Bond	0.00000		99.66593		0.00000	99.65075			0.00	0	0.00
TSP155	On	24/07/2014		Spot Bond	0.00000		99.00746		0.00000	98.99195			0.00	0	0.00
TSP156	On	22/01/2015		Spot Bond	0.00000		95.93643		0.00000	95.91991			0.00	0	0.00
TSP157	On	07/08/2014		Spot Bond	0.00000		98.66299		0.00000	98.64585			0.00	0	0.00
TSP158	On	05/02/2015		Spot Bond	0.00000		95.01668		0.00000	94.99751			0.00	0	0.00
TSP159	On	21/08/2014		Spot Bond	0.00000		98.44266		0.00000	98.42573			0.00	0	0.00
TSP160	On	19/02/2015		Spot Bond	0.00000		94.63312		0.00000	94.61834			0.00	0	0.00
TSP161	On	05/03/2015		Spot Bond	0.00000		94.63087		0.00000	94.61223			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP162	On 18/09/2014	Spot Bond	0.00000	97.94799		0.00000	97.93089			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	94.46561		0.00000	94.44728			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	94.24074		0.00000	94.22251			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	97.48214		0.00000	97.46513			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	94.01869		0.00000	94.00056			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	11.98684		100.00000	11.95683			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.10125		0.00000	100.08436			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	100.66663		0.00000	100.64996			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	100.61025		0.00000	100.59375			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	100.59997		0.00000	100.58330			0.00	0	0.00
TWC050	On 26/05/2014	Spot Bond	0.00000	100.58310		0.00000	100.56690			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	100.57018		0.00000	100.55341			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.46373		0.00000	100.44716			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000	100.09978		0.00000	100.08315			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000	101.69003		0.00000	101.67166			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000	100.67493		0.00000	100.65618			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000	101.50603		0.00000	101.48966			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000	100.60588		0.00000	100.58905			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.18500	109.82064		9.12000	110.13308			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.63717		0.00000	100.61470			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	101.04714		0.00000	101.02290			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.56500	103.61195		9.50000	103.76855			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.93938		0.00000	100.92180			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.94039		0.00000	100.92270			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE01	On 08/05/2015	Spot Bond	0.00000	100.24839	0.00000	100.22799				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.25665	0.00000	100.23560				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.25707	0.00000	100.23600				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	101.03576	0.00000	101.01628				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	101.06519	0.00000	101.04516				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.96500	109.98210	6.89500	110.10028				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.39000	237.51839	1.39000	237.42328				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.90500	101.85750	6.83500	101.90740				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.73000	103.19199	7.66500	103.34636				0.00	0	9,170,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.99500	103.91859	7.93000	104.16772				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.25500	103.30850	8.19000	103.59616				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.32500	103.36396	8.26000	103.68939				0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.55500	93.08793	6.48500	93.14161				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.17000	99.32838	6.10000	99.31946				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.48500	91.37930	6.41500	91.45109				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.15000	96.87074	6.08000	96.88925				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.55500	93.07135	6.48500	93.12519				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.38500	67.79998	7.32000	68.01485				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	37.46361	100.00000	37.39253				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	19.82996	100.00000	19.79233				0.00	0	0.00
Total for j-Bonds :										56,039,892,928,910,000.00	18,792,357,100	'40 209 235 200.00
Grand Total:										56,039,893,565,448,200.00	18,792,400,838	'40 212 645 831.00