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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/04/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 08/04/2014	Any day expiry		10.44890	10.44890		10.51850	10.51850		12.99	0.00	0	0.00
\$ / R	On 22/04/2014	Any day expiry		10.44480	10.44480		10.45100	10.45100		12.06	0.00	0	0.00
\$ / R	On 22/04/2014	Any day expiry	10.45	Call	95.87890	0.09588	0.00000	0.00000	95.879	12.06	153,150.00	1,500	1,500.00
\$ / R	On 22/04/2014	Any day expiry	10.75	Call	20.81290	0.02081	0.00000	0.00000	20.813	13.76	27,600.00	1,500	1,500.00
\$ / R	On 25/04/2014	Any day expiry		10.44960	10.44960		10.54270	10.54270		12.34	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.00470	0.00000	0.00090	0.00000	0.005	26.98	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	514.36830	0.51437	606.36960	0.60637	514.368	13.27	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	373.72100	0.37372	298.46380	0.29846	373.721	14.18	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	0.26390	0.00026	0.43770	0.00044	0.264	21.92	0.00	0	500.00
\$ / R	On 29/04/2014	Any day expiry		10.45610	10.45610		10.54920	10.54920		12.15	0.00	0	0.00
\$ / R	On 29/04/2014	Any day expiry	10.57	Call	79.55940	0.07956	119.26010	0.11926	79.559	12.78	0.00	0	10,000.00
\$ / R	On 26/05/2014	Any day expiry		10.50030	10.50030		10.59400	10.59400		12.57	0.00	0	10,150.00
\$ / R	On 27/05/2014	Any day expiry		10.50190	10.50190		10.59570	10.59570		12.61	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.19760	0.00020	0.17290	0.00017	0.198	20.79	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	418.41150	0.41841	496.05880	0.49606	418.412	12.16	0.00	0	5,500.00
\$ / R	On 28/05/2014	Any day expiry		10.50360	10.50360		10.59730	10.59730		12.64	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	398.05570	0.39806	333.79580	0.33380	398.056	13.90	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	3.75400	0.00375	5.59480	0.00559	3.754	18.38	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		10.53040	10.53040		10.62440	10.62440		13.03	2,023,637,498.40	192,171	1,126,337.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	1.06090	0.00106	0.96670	0.00097	1.061	17.89	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	1.38090	0.00138	1.24910	0.00125	1.381	17.07	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	1.43480	0.00143	1.29640	0.00130	1.435	16.96	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	18.04000	0.01804	13.64790	0.01365	18.040	12.55	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	20.29050	0.02029	15.33370	0.01533	20.290	12.52	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	40.84170	0.04084	30.86660	0.03087	40.842	12.29	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	45.29160	0.04529	34.26440	0.03426	45.292	12.26	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	47.12990	0.04713	35.46540	0.03547	47.130	12.27	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	73.79830	0.07380	55.47640	0.05548	73.798	12.44	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	79.09910	0.07910	59.73380	0.05973	79.099	12.47	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	216.22140	0.21622	175.35850	0.17536	216.221	12.96	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	254.85010	0.25485	208.50630	0.20851	254.850	13.11	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	292.47340	0.29247	240.98210	0.24098	292.473	13.34	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	305.51890	0.30552	252.81000	0.25281	305.519	13.42	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	486.84920	0.48685	420.94060	0.42094	486.849	14.39	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	106.96200	0.10696	132.87460	0.13287	106.962	14.59	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	97.61400	0.09761	121.49930	0.12150	97.614	14.78	488,070.00	5,000	24,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	567.21400	0.56721	497.09930	0.49710	567.214	14.78	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Call	95.84970	0.09585	119.34700	0.11935	95.850	14.82	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Put	575.44970	0.57545	504.94700	0.50495	575.450	14.82	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	94.11900	0.09412	117.23580	0.11724	94.119	14.86	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	81.42000	0.08142	101.67730	0.10168	81.420	15.17	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	78.66820	0.07867	98.13750	0.09814	78.668	15.26	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	77.33130	0.07733	96.41670	0.09642	77.331	15.30	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	71.02460	0.07102	88.49790	0.08850	71.025	15.52	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	68.66930	0.06867	85.59070	0.08559	68.669	15.61	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	42.32870	0.04233	52.89440	0.05289	42.329	16.93	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	1,011.92870	1.01193	928.49440	0.92849	1,011.929	16.93	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	36.38080	0.03638	45.46510	0.04547	36.381	17.37	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	19.19740	0.01920	24.60870	0.02461	19.197	18.79	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,488.79740	1.48880	1,400.20870	1.40021	1,488.797	18.79	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	17.80090	0.01780	22.87140	0.02287	17.801	18.97	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	13.48600	0.01349	17.47870	0.01748	13.486	19.64	0.00	0	15,489.00
\$ / R	On 18/06/2014	Any day expiry			10.53900	10.53900	10.63310	10.63310		13.05	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.55430	10.55430	10.64870	10.64870		13.18	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.88320	0.00088	0.78520	0.00079	0.883	19.01	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	169.44410	0.16944	203.58880	0.20359	169.444	14.16	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.55950	10.55950	10.65390	10.65390		13.16	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	421.80900	0.42181	362.80730	0.36281	421.809	14.06	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	21.30650	0.02131	25.80020	0.02580	21.307	20.11	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			10.60890	10.60890	10.70400	10.70400		13.66	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	2.44630	0.00245	2.20190	0.00220	2.446	18.40	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	243.62060	0.24362	281.70340	0.28170	243.621	14.38	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.61070	10.61070	10.70580	10.70580		13.69	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	441.99730	0.44200	385.90250	0.38590	441.997	14.33	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	662.22340	0.66222	595.47830	0.59548	662.223	15.30	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	58.46440	0.05846	68.19330	0.06819	58.464	18.73	0.00	0	201.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	36.63900	0.03664	42.48990	0.04249	36.639	20.56	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			10.65380	10.65380	10.74940	10.74940		14.06	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	206.59270	0.20659	173.48840	0.17349	206.593	13.49	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	86.91150	0.08691	99.28100	0.09928	86.911	18.50	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.66270	10.66270	10.75850	10.75850		14.06	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	458.33390	0.45833	403.85710	0.40386	458.334	14.50	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	52.82210	0.05282	59.04620	0.05905	52.822	20.91	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.66450	10.66450	10.76030	10.76030		14.06	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	4.83120	0.00483	4.18300	0.00418	4.831	18.07	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	272.14830	0.27215	307.97540	0.30798	272.148	14.98	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.69680	10.69680	10.79310	10.79310		14.24	47,322,643.20	4,424	46,359.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	12.42030	0.01242	10.41110	0.01041	12.420	15.84	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	14.37070	0.01437	12.07130	0.01207	14.371	15.62	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	14.90210	0.01490	12.52410	0.01252	14.902	15.56	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	17.85610	0.01786	15.04390	0.01504	17.856	15.29	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	74.25150	0.07425	62.28610	0.06229	74.251	13.41	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	115.78970	0.11579	98.55190	0.09855	115.790	13.27	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	166.67500	0.16668	141.47900	0.14148	166.675	13.26	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	173.78360	0.17378	146.70530	0.14671	173.784	13.30	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	181.07420	0.18107	152.07150	0.15207	181.074	13.34	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	241.56990	0.24157	205.65390	0.20565	241.570	13.62	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	297.25790	0.29726	256.84810	0.25685	297.258	13.86	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	322.33150	0.32233	280.08270	0.28008	322.332	13.95	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	184.74710	0.18475	207.69130	0.20769	184.747	16.63	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	122.15220	0.12215	137.41800	0.13742	122.152	18.11	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	99.15940	0.09916	111.43160	0.11143	99.159	18.91	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	93.48950	0.09349	105.01440	0.10501	93.490	19.15	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	90.82170	0.09082	101.99510	0.10200	90.822	19.27	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	87.63450	0.08763	98.38770	0.09839	87.635	19.42	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	71.03310	0.07103	79.58960	0.07959	71.033	20.35	0.00	0	10,000.00
\$ / R	On 26/09/2014	Any day expiry			10.71660	10.71660	10.81310	10.81310		14.29	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	470.90160	0.47090	417.68640	0.41769	470.902	14.57	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	73.44340	0.07344	78.01500	0.07801	73.443	21.85	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.72200	10.72200	10.81850	10.81850		14.27	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	6.21790	0.00622	5.58160	0.00558	6.218	17.21	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	338.84690	0.33885	377.14640	0.37715	338.847	15.00	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			10.77830	10.77830	10.87570	10.87570		14.66	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	7.52950	0.00753	7.17240	0.00717	7.530	16.62	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	482.38350	0.48238	432.79440	0.43279	482.383	14.66	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	318.44450	0.31844	351.95260	0.35195	318.445	15.86	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	96.52160	0.09652	100.02670	0.10003	96.522	22.35	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.78980	10.78980	10.88740	10.88740		14.68	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	185.53220	0.18553	162.50980	0.16251	185.532	13.54	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	203.17370	0.20317	224.64870	0.22465	203.174	17.66	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.83030	10.83030	10.92830	10.92830		14.85	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	490.61570	0.49062	442.23370	0.44223	490.616	14.74	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	116.29870	0.11630	120.04370	0.12004	116.299	23.22	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.83610	10.83610	10.93420	10.93420		14.86	0.00	0	0.00

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\$ / R	On 28/11/2014	Any day expiry	8.30	Put	11.44470	0.01144	10.40810	0.01041	11.445	16.82	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	376.43160	0.37643	413.24980	0.41325	376.432	15.86	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86300		10.86300	10.86300	10.96150	10.96150		14.89	70,609,500.00	6,500	34,868.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	37.52400	0.03752	32.62010	0.03262	37.524	14.69	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	65.99730	0.06600	58.09220	0.05809	65.997	14.17	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	110.80980	0.11081	97.66670	0.09767	110.810	13.71	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	131.30300	0.13130	113.99680	0.11400	131.303	13.72	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	159.39570	0.15940	139.59860	0.13960	159.396	13.72	0.00	0	17,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	281.44840	0.28145	247.49090	0.24749	281.448	13.90	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	336.24560	0.33625	297.34820	0.29735	336.246	14.15	3,362,456.00	10,000	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	360.60930	0.36061	320.21880	0.32022	360.609	14.26	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	438.91520	0.43892	394.17620	0.39418	438.915	14.57	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	506.94960	0.50695	458.89060	0.45889	506.950	14.82	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	574.23050	0.57423	522.31610	0.52232	574.231	15.08	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	619.13430	0.61913	565.11440	0.56511	619.134	15.25	0.00	0	42,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	685.65180	0.68565	629.01790	0.62902	685.652	15.50	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Put	692.44860	0.69245	635.56480	0.63556	692.449	15.52	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	754.78060	0.75478	695.68240	0.69568	754.781	15.74	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	339.47170	0.33947	371.89630	0.37190	339.472	16.48	3,394,717.00	10,000	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	244.97860	0.24498	268.76160	0.26876	244.979	17.78	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	206.97110	0.20697	227.18850	0.22719	206.971	18.46	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	141.25380	0.14125	154.83310	0.15483	141.254	20.20	0.00	0	47,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	139.95290	0.13995	150.33880	0.15034	139.953	20.47	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	136.66830	0.13667	142.11000	0.14211	136.668	21.30	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	136.35160	0.13635	141.72580	0.14173	136.352	21.40	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	77.66150	0.07766	88.89910	0.08890	77.661	25.27	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.86880	10.86880	10.96730	10.96730		14.88	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	495.43240	0.49543	448.06860	0.44807	495.432	14.77	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	133.40400	0.13340	137.40960	0.13741	133.404	23.85	0.00	0	500.00
\$ / R	On 28/01/2015	Any day expiry			10.95520	10.95520	11.05550	11.05550		15.21	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	506.20300	0.50620	459.73480	0.45973	506.203	14.89	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	163.43630	0.16344	172.34680	0.17235	163.436	24.94	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.01220	11.01220	11.11350	11.11350		15.40	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	512.02640	0.51203	465.86500	0.46587	512.026	14.97	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	169.47190	0.16947	190.64410	0.19064	169.472	24.70	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.05090	11.05090	11.15290	11.15290		15.53	0.00	0	350.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	220.29440	0.22029	196.30380	0.19630	220.294	14.10	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	571.32440	0.57132	522.84200	0.52284	571.324	15.21	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	206.90820	0.20691	211.91000	0.21191	206.908	23.99	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.07320	11.07320	11.17570	11.17570		15.56	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	516.91770	0.51692	470.16080	0.47016	516.918	15.03	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	165.62930	0.16563	185.21350	0.18521	165.629	24.48	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.14540	11.14540	11.24880	11.24880		15.84	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	519.44750	0.51945	474.99690	0.47500	519.448	15.10	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	172.34120	0.17234	192.60500	0.19261	172.341	24.39	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.21580	11.21580	11.31930	11.31930		16.03	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	521.50600	0.52151	478.61480	0.47861	521.506	15.20	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	169.85390	0.16985	190.08690	0.19009	169.854	24.17	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 12/06/2015		Foreign Exchange Future	11.26200	11.26200		11.36540	11.36540		16.15	0.00	0	0.00
\$ / R	On 26/06/2015		Any day expiry	11.28870	11.28870		11.39220	11.39220		16.27	0.00	0	0.00
\$ / R	On 26/06/2015	10.80	Put	521.83420	0.52183		482.49050	0.48249	521.834	15.26	0.00	0	300.00
\$ / R	On 26/06/2015	15.88	Call	168.90010	0.16890		182.34330	0.18234	168.900	24.19	0.00	0	300.00
\$ / R	On 29/07/2015		Any day expiry	11.36880	11.36880		11.47240	11.47240		16.41	0.00	0	0.00
\$ / R	On 29/07/2015	10.80	Put	521.93950	0.52194		485.89120	0.48589	521.939	15.32	0.00	0	300.00
\$ / R	On 29/07/2015	16.15	Call	174.63770	0.17464		193.25730	0.19326	174.638	23.96	0.00	0	300.00
\$ / R	On 27/08/2015		Any day expiry	11.43920	11.43920		11.54290	11.54290		16.60	0.00	0	0.00
\$ / R	On 27/08/2015	10.80	Put	524.00190	0.52400		487.48000	0.48748	524.002	15.41	0.00	0	300.00
\$ / R	On 27/08/2015	16.50	Call	174.75810	0.17476		191.59860	0.19160	174.758	23.92	0.00	0	300.00
\$ / R	On 28/09/2015		Any day expiry	11.51690	11.51690		11.62070	11.62070		16.69	0.00	0	0.00
\$ / R	On 28/09/2015	10.80	Put	523.71120	0.52371		488.35410	0.48835	523.711	15.45	0.00	0	300.00
\$ / R	On 28/09/2015	16.80	Call	177.33620	0.17734		199.12360	0.19912	177.336	23.74	0.00	0	300.00
\$ / R	On 28/10/2015		Any day expiry	11.58980	11.58980		11.69360	11.69360		16.86	0.00	0	0.00
\$ / R	On 28/10/2015	10.80	Put	522.67760	0.52268		488.99340	0.48899	522.678	15.48	0.00	0	300.00
\$ / R	On 28/10/2015	16.98	Call	193.36900	0.19337		210.00200	0.21000	193.369	23.79	0.00	0	300.00
\$ / R	On 25/11/2015		Any day expiry	11.65780	11.65780		11.76160	11.76160		16.93	0.00	0	0.00
\$ / R	On 25/11/2015	10.80	Put	521.10660	0.52111		484.89310	0.48489	521.107	15.49	0.00	0	300.00
\$ / R	On 25/11/2015	17.45	Call	178.76490	0.17876		149.83350	0.14983	178.765	23.58	0.00	0	300.00
\$ / R	On 21/12/2015		Any day expiry	11.72090	11.72090		11.82480	11.82480		16.99	0.00	0	0.00
\$ / R	On 21/12/2015	10.80	Put	518.80860	0.51881		487.46600	0.48747	518.809	15.48	0.00	0	300.00
\$ / R	On 21/12/2015	17.87	Call	169.66770	0.16967		191.55640	0.19156	169.668	23.47	0.00	0	300.00
\$ / R MAXI	On 08/04/2014		Any day expiry	10.44890	10.44890		10.51850	10.51850		12.99	52,244,500.00	50	0.00
\$ / R MAXI	On 15/04/2014		Any day expiry	10.43360	10.43360		10.47100	10.47100		12.04	0.00	0	0.00
\$ / R MAXI	On 15/04/2014	10.47	Put	9,020.53960	0.09021		0.00000	0.00000	9,020.540	12.21	931,682.00	150	50.00
\$ / R MAXI	On 05/05/2014		Any day expiry	10.46570	10.46570		10.55890	10.55890		12.06	0.00	0	0.00
\$ / R MAXI	On 13/06/2014		Foreign Exchange Future	10.53040	10.53040		10.62440	10.62440		13.03	368,564.00	35	1,341.00
\$ / R MAXI	On 13/06/2014	10.93	Put	51,056.01040	0.51056		44,332.53430	0.44333	51,056.010	14.51	0.00	0	250.00
\$ / R MAXI	On 15/09/2014		Foreign Exchange Future	10.69680	10.69680		10.79310	10.79310		14.24	160,452.00	15	94.00
\$ / R MAXI	On 12/12/2014		Foreign Exchange Future	10.86300	10.86300		10.96150	10.96150		14.89	0.00	0	31.00
£ / R	On 13/06/2014		Foreign Exchange Future	17.62420	17.62420		17.64010	17.64010		12.37	291,874,376.20	16,561	35,986.00
£ / R	On 13/06/2014	15.00	Put	5.55390	0.00555		6.49220	0.00649	5.554	17.12	0.00	0	1,123.00
£ / R	On 13/06/2014	16.50	Put	44.72980	0.04473		51.39750	0.05140	44.730	12.34	0.00	0	1,123.00
£ / R	On 13/06/2014	16.65	Put	56.03660	0.05604		65.48600	0.06549	56.037	11.85	0.00	0	18,000.00
£ / R	On 13/06/2014	16.88	Put	93.99580	0.09400		103.25880	0.10326	93.996	11.83	0.00	0	50.00
£ / R	On 13/06/2014	17.20	Put	183.70710	0.18371		194.46980	0.19447	183.707	12.07	0.00	0	7,500.00
£ / R	On 13/06/2014	17.90	Put	541.59110	0.54159		547.36840	0.54737	541.591	12.89	0.00	0	4,000.00
£ / R	On 13/06/2014	18.45	Put	958.18960	0.95819		957.64200	0.95764	958.190	13.83	0.00	0	400.00
£ / R	On 13/06/2014	19.55	Call	26.55470	0.02655		32.11700	0.03212	26.555	15.08	0.00	0	5,667.00
£ / R	On 13/06/2014	19.80	Call	20.73320	0.02073		25.09170	0.02509	20.733	15.74	0.00	0	12,000.00
£ / R	On 15/09/2014		Foreign Exchange Future	17.88920	17.88920		17.90650	17.90650		13.56	0.00	0	6,996.00
£ / R	On 12/12/2014		Foreign Exchange Future	18.15370	18.15370		18.17200	18.17200		14.42	0.00	0	7,010.00
£ / R	On 12/12/2014	18.50	Put	1,079.19500	1.07919		1,076.69980	1.07670	1,079.195	14.87	0.00	0	500.00
£ / R	On 23/01/2015		Any day expiry	18.28280	18.28280		18.30300	18.30300		14.72	0.00	0	0.00
£ / R	On 23/01/2015	18.22	Put	917.77110	0.91777		913.97280	0.91397	917.771	14.63	0.00	0	9,605.00
£ / R	On 23/01/2015	18.50	Put	1,089.96740	1.08997		1,085.24800	1.08525	1,089.967	14.96	0.00	0	4,700.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,174.51460	1.17451	1,169.35050	1.16935	1,174.515	15.12	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	325.02310	0.32502	333.06370	0.33306	325.023	17.90	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	255.09460	0.25509	261.79960	0.26180	255.095	18.54	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	253.27690	0.25328	259.94730	0.25995	253.277	18.56	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.44770	18.44770	18.46960	18.46960		14.89	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10312	0.10312	0.10303	0.10303		14.96	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10480	0.10480	0.10473	0.10473		15.96	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10845	0.10845	0.10839	0.10839		17.10	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.52050	14.52050	14.59820	14.59820		12.03	38,406,722.50	2,645	80,129.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	57.58710	0.05759	50.15560	0.05016	57.587	11.80	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	66.36160	0.06636	56.24160	0.05624	66.362	11.82	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	141.42040	0.14142	124.50670	0.12451	141.420	11.92	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	238.01910	0.23802	214.07610	0.21408	238.019	12.00	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	513.65940	0.51366	469.45380	0.46945	513.659	12.95	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	21.41150	0.02141	28.83540	0.02884	21.412	16.69	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	19.72600	0.01973	26.60760	0.02661	19.726	16.76	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.74850	14.74850	14.82830	14.82830		13.24	147,485.00	10	11,837.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	298.66200	0.29866	276.03510	0.27604	298.662	12.79	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	311.09510	0.31110	288.00910	0.28801	311.095	12.82	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	159.72590	0.15973	180.56980	0.18057	159.726	16.54	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.97770	14.97770	15.06010	15.06010		14.02	0.00	0	5,970.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.23860	15.23860	15.32520	15.32520		14.51	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL12	On 08/05/2014	Index Future			489.46100	489.46100	487.36100	487.36100			0.00	0	0.00
AL12	On 07/08/2014	Index Future			496.57800	496.57800	494.45500	494.45500			0.00	0	0.00
AL12	On 06/11/2014	Index Future			504.16300	504.16300	502.00400	502.00400			0.00	0	0.00
AL37	On 08/05/2014	Index Future			414.16300	414.16300	413.02600	413.02600			0.00	0	0.00
AL37	On 07/08/2014	Index Future			420.18500	420.18500	419.03700	419.03700			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			489.13100	489.13100	486.83500	486.83500			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			496.24400	496.24400	493.92000	493.92000			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			445.39000	445.39000	443.87200	443.87200			0.00	0	704.00
ALBI	On 07/08/2014	Index Future			451.86700	451.86700	450.33200	450.33200			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			458.76800	458.76800	457.20800	457.20800			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.78890	9.78890	9.80250	9.80250		11.40	2,447,225.00	250	10,906.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	22.55930	0.02256	22.13010	0.02213	22.559	11.50	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	234.33190	0.23433	244.34860	0.24435	234.332	11.28	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	15.13290	0.01513	16.24710	0.01625	15.133	13.46	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.87960	9.87960	9.89430	9.89430		12.39	0.00	0	10,898.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.97210	9.97210	9.98760	9.98760		12.67	0.00	0	300.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	191.91050	0.19191	189.22820	0.18923	191.910	12.53	0.00	0	201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	381.04920		0.38105	390.72140	0.39072		381.049	12.73	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	174.35130		0.17435	180.17760	0.18018		174.351	13.60	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.07710		10.07710	10.09350	10.09350			12.82	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.61910		9.61910	9.66310	9.66310			12.60	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.74890		9.74890	9.79450	9.79450			13.42	0.00	0	75.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			30.28140		30.28140	-73.70190	-73.70190				0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			652.18750		652.18750	702.79750	702.79750				0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			720.10610		720.10610	773.68280	773.68280				621,267.29	803	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			37.47910		37.47910	99.73290	99.73290				0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			615.35720		615.35720	664.88350	664.88350				0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			82.83470		82.83470	91.88970	91.88970				0.00	0	5,000.00
CF CANDO CAFO	On 30/04/2014	Can-Do Future			37.09820		37.09820	46.35350	46.35350				0.00	0	7,000.00
CF CANDO CAFP	On 16/04/2014	Can-Do Future			262.24910		262.24910	736.17910	736.17910				0.00	0	5.00
CHF / R	On 13/06/2014	Foreign Exchange Future			11.91480		11.91480	11.96920	11.96920			12.56	0.00	0	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.11310		12.11310	12.16930	12.16930			13.29	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.54030		12.54030	12.60110	12.60110			15.02	313,507.50	25	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.69640		1.69640	1.70690	1.70690			13.15	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.71890		1.71890	1.72990	1.72990			13.99	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			118.53116		118.53116	118.23496	118.23496				0.00	0	0.00
EL28	On 07/08/2014	Bond Future			120.27053		120.27053	119.97155	119.97155				0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.56100		83.16822	9.60259	82.85669				0.00	0	6,292.00
ES33	On 07/08/2014	Bond Future			9.65958		84.27025	9.70236	83.95523				0.00	0	0.00
ES33	On 06/11/2014	Bond Future			9.75560		81.77489	9.79982	81.45464				0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
GOVI	On 08/05/2014	GOVI			443.99500		443.99500	442.51900	442.51900				0.00	0	315.00
GOVI	On 07/08/2014	GOVI			450.45100		450.45100	448.95900	448.95900				0.00	0	220.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 06/11/2014	GOVI	457.33100		457.33100		455.81400	455.81400			0.00	0	0.00
I2025	On 08/05/2014	Bond Future	113.64413		113.64413		113.63106	113.63106			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	114.18494		114.18494		114.17312	114.17312			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 08/05/2014	Bond Future	114.03710		114.03710		114.02292	114.02292			0.00	0	367.00
I2038	On 07/08/2014	Bond Future	114.44282		114.44282		114.42990	114.42990			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 08/05/2014	Bond Future	110.27534		110.27534		110.26116	110.26116			0.00	0	5,218.00
I2046	On 07/08/2014	Bond Future	111.89357		111.89357		111.88061	111.88061			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	112.27501		112.27501		112.26103	112.26103			0.00	0	0.00
I2050	On 08/05/2014	Bond Future	119.14618		119.14618		119.13089	119.13089			0.00	0	900.00
I2050	On 07/08/2014	Bond Future	119.48696		119.48696		119.47282	119.47282			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 08/05/2014	Index Future	206.58200		206.58200		206.53600	206.53600			0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future	209.61100		209.61100		209.56700	209.56700			0.00	0	90.00
IGOV	On 06/11/2014	Index Future	212.83800		212.83800		212.79200	212.79200			0.00	0	0.00
ILBI	On 08/05/2014	Index Future	559.80000		559.80000		559.67600	559.67600			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	567.86200		567.86200		567.73800	567.73800			0.00	0	210.00
J201	On 22/12/2014	Interest Rate Swap	8.65500	0.05139			8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future	5.72000		94.28000		5.73000	94.27000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future	5.77000		94.23000		5.78000	94.22000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	5.92000		94.08000		5.96000	94.04000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future	5.97000		94.03000		6.01000	93.99000			16,457,000.00	700	800.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.15000		93.85000		6.20000	93.80000			16,430,750.00	700	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.20000		93.80000		6.25000	93.75000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.62000		93.38000		6.70000	93.30000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.92000		93.08000		7.00000	93.00000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	7.19000		92.81000		7.27000	92.73000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	7.41000		92.59000		7.48000	92.52000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.59000		92.41000		7.67000	92.33000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.76000		92.24000		7.84000	92.16000			0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	9.08630		9.08630		9.12260	9.12260		8.93	0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future	9.15450		9.15450		9.19000	9.19000		10.87	0.00	0	0.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future	1.37890		1.37890		1.37400	1.37400			0.00	0	680.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.37880		1.37880		1.37390	1.37390			0.00	0	125.00
R / ¥EN	On 13/06/2014	Foreign Exchange Future	9.79530		9.79530	0.10206	9.80510	9.80510		15.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future			6.76317		110.63195		6.80302	110.57862		1.63	0.00	0	22,769.00
R157	On 07/08/2014	Bond Future			6.96944		112.24172		7.01783	112.18905		1.42	0.00	0	12,800.00
R157	On 06/11/2014	Bond Future			7.22224		107.14368		7.28669	107.08959		1.26	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.33249		120.82543		8.39938	120.25236		11.45	18,123,814.50	150	51,619.00
R186	On 08/05/2014	Bond Future	7.50	Call	49.37000		0.04937		37.12000	0.03712	49.370	11.26	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.25	Call	1,249.34000		1.24934		1,040.99000	1.04099	1,249.340	11.40	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	8.40	Call	1,881.73000		1.88173		1,600.58000	1.60058	1,881.730	11.43	0.00	0	1,000.00
R186	On 08/05/2014	Bond Future	8.50	Call	2,388.76000		2.38876		2,058.70000	2.05870	2,388.760	11.45	0.00	0	900.00
R186	On 08/05/2014	Bond Future	8.50	Put	961.01000		0.96101		1,204.02000	1.20402	961.010	11.45	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.75	Call	3,922.27000		3.92227		3,485.49000	3.48549	3,922.270	11.62	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.80	Put	338.26000		0.33826		457.14000	0.45714	338.260	11.65	0.00	0	900.00
R186	On 08/05/2014	Bond Future	9.00	Put	149.40000		0.14940		213.61000	0.21361	149.400	11.79	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.10	Put	95.67000		0.09567		140.93000	0.14093	95.670	11.85	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Put	46.91000		0.04691		72.38000	0.07238	46.910	11.95	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Put	2.68000		0.00268		4.94000	0.00494	2.680	12.12	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future			8.41619		117.29032		8.48534	116.71050		11.99	0.00	0	100.00
R186	On 07/08/2014	Bond Future	8.92	Put	1,583.27000		1.58327		1,772.43000	1.77243	1,583.270	12.24	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.49304		119.08360		8.56483	118.49418		12.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	2,255.70000		2.25570		2,445.76000	2.44576	2,255.700	12.56	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 08/05/2014	Bond Future			281.87394		281.87394		281.84192	281.84192			0.00	0	1,912.00
R197	On 07/08/2014	Bond Future			280.19042		280.19042		280.16159	280.16159			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.32219		104.85013		6.35417	104.83107		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.58618		101.96475		6.63648	101.94678		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 08/05/2014	Bond Future			219.52209		219.52209		219.49506	219.49506		10.29	0.00	0	44,663.00
R202	On 07/08/2014	Bond Future			219.65224		219.65224		219.62759	219.62759		10.28	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 08/05/2014	Bond Future			8.19950		98.76081		8.27669	98.29340		9.86	0.00	0	12,906.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 07/08/2014	Bond Future			8.29134		100.08731		8.37155	99.61389		10.04	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.37992		97.69730		8.46366	97.21608		10.47	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.53954		103.36966		7.60826	103.16763		4.54	0.00	0	16,949.00
R203	On 08/05/2014	Bond Future	6.84	Call	33.83000		0.03383		25.51000	0.02551	33.830	4.46	0.00	0	29.00
R203	On 08/05/2014	Bond Future	7.40	Call	352.53000		0.35253		289.14000	0.28914	352.530	4.50	0.00	0	16.00
R203	On 07/08/2014	Bond Future			7.68738		104.87374		7.76196	104.67013		4.18	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	233.66000		0.23366		202.22000	0.20222	233.660	4.10	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.83849		102.31264		7.92076	102.10535		4.24	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	402.53000		0.40253		360.82000	0.36082	402.530	4.13	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	485.48000		0.48548		437.05000	0.43705	485.480	4.13	0.00	0	14.00
R203	On 05/02/2015	Bond Future			8.00167		103.93175		8.09198	103.72351		3.97	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,157.25000		1.15725		1,072.30000	1.07230	1,157.250	3.93	0.00	0	55.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 08/05/2014	Bond Future			8.75723		95.83405		8.81389	95.37893			0.00	0	1,991.00
R2030	On 07/08/2014	Bond Future			8.84324		93.22091		8.90161	92.76038			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			8.91868		94.64661		8.97897	94.17852			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			8.96038		97.93553		9.00178	97.55188			0.00	0	5,914.00
R2037	On 07/08/2014	Bond Future			9.04163		95.10253		9.08418	94.71452			0.00	0	3,280.00
R2037	On 06/11/2014	Bond Future			9.11307		96.44021		9.15694	96.04567			0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.77455		103.98919		7.84268	103.72847		5.94	0.00	0	30,909.00
R204	On 07/08/2014	Bond Future			7.90392		101.46937		7.97641	101.20617		5.82	0.00	0	200.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,591.30000		1.59130		1,744.60000	1.74460	1,591.300	5.79	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.02660		103.02063		8.10452	102.75286		5.76	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,868.57000		1.86857		2,010.47000	2.01047	1,868.570	5.76	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 08/05/2014	Bond Future			9.03726		98.71793		9.07348	98.34873			0.00	0	13,515.00
R2048	On 07/08/2014	Bond Future			9.11069		100.03327		9.14788	99.65981			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.18105		97.13760		9.21940	96.75789			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.99113		99.01838		8.05889	98.72071		7.19	0.00	0	20,188.00
R207	On 07/08/2014	Bond Future			8.11236		96.81811		8.18375	96.51737		7.34	0.00	0	100.00
R207	On 06/11/2014	Bond Future			8.22135		98.29848		8.29708	97.99259		7.34	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207/R203	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 08/05/2014		Bond Future	8.08891	93.81916		8.15623	93.48499		8.66	0.00	0	11,697.00
R208	On 07/08/2014		Bond Future	8.19306	95.18425		8.26340	94.84645		8.59	0.00	0	100.00
R208	On 07/08/2014	8.28	Put	1,675.12000	1.67512		1,841.30000	1.84130	1,675.120	8.60	0.00	0	630.00
R208	On 06/11/2014		Bond Future	8.29199	93.24040		8.36597	92.89694		8.83	0.00	0	0.00
R208	On 06/11/2014	8.50	Put	2,038.42000	2.03842		2,194.11000	2.19411	2,038.420	8.83	0.00	0	1,520.00
R208	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 08/05/2014		Bond Future	8.88195	75.51425		8.92321	75.19891		17.59	0.00	0	25,078.00
R209	On 08/05/2014	8.50	Call	475.72000	0.47572		426.48000	0.42648	475.720	17.44	0.00	0	640.00
R209	On 08/05/2014	9.00	Call	2,000.57000	2.00057		1,839.99000	1.83999	2,000.570	17.59	0.00	0	640.00
R209	On 08/05/2014	9.50	Put	215.51000	0.21551		266.73000	0.26673	215.510	18.03	0.00	0	640.00
R209	On 08/05/2014	9.63	Put	130.10000	0.13010		165.06000	0.16506	130.100	18.14	0.00	0	883.00
R209	On 08/05/2014	9.75	Put	79.41000	0.07941		103.20000	0.10320	79.410	18.25	0.00	0	7,262.00
R209	On 08/05/2014	9.85	Put	51.59000	0.05159		68.45000	0.06845	51.590	18.34	0.00	0	10,000.00
R209	On 07/08/2014		Bond Future	8.95433	76.61299		8.99662	76.29414		17.74	0.00	0	100.00
R209	On 06/11/2014		Bond Future	9.02230	74.63712		9.06586	74.31289		18.62	0.00	0	0.00
R209	On 31/03/2036		Price Contribution	6.25000	6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 08/05/2014		Bond Future	164.62001	164.62001		164.21236	164.21236			0.00	0	719.00
R210	On 07/08/2014		Bond Future	167.03563	167.03563		166.62407	166.62407			0.00	0	0.00
R210	On 31/03/2028		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 08/05/2014		Bond Future	127.68541	127.68541		127.67339	127.67339			0.00	0	390.00
R211	On 07/08/2014		Bond Future	127.99478	127.99478		127.98427	127.98427			0.00	0	0.00
R211	On 31/01/2017		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 08/05/2014		Bond Future	132.84189	132.84189		133.10750	133.10750			0.00	0	21,797.00
R212	On 07/08/2014		Bond Future	133.07420	133.07420		133.34549	133.34549			0.00	0	0.00
R212	On 31/01/2022		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 08/05/2014		Bond Future	8.72855	86.30078		8.77493	85.94191		14.94	0.00	0	21,707.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 07/08/2014	Bond Future	8.80496		87.55658		8.85262	87.19352		15.27	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.87815		85.35305		8.92732	84.98403		16.16	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.95131		76.52531		8.98749	76.23643		17.78	0.00	0	5,055.00
R214	On 07/08/2014	Bond Future	9.02195		77.54579		9.05904	77.25365		18.14	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.08948		75.44412		9.12768	75.14707		19.32	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future	20,785.34000	20,785.34000		20,891.55000	20,891.55000				0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	4.94610	4.94610		4.93190	4.93190			10.73	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.91040	4.91040		4.88670	4.88670			11.37	0.00	0	0.00

Total for Derivatives : **2,587,522,980.59** **253,189** **3 504 525.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.23768		0.00000	100.22040			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.24000		106.65350		7.27500	106.59589			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.35082		0.00000	100.33120			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.91500		101.88929		8.98000	101.60769			0.00	0	3,500,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.92880		0.00000	100.90780			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		101.03410		0.00000	101.01280			0.00	1,000,000,000	1,000,000,000.00
AB013	On 21/11/2018	Spot Bond	9.78000		97.80660		9.84500	97.55225			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.54000		100.83360		7.57500	100.78127			34,684,000,000.00	4,600,000	213,500,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		101.42786		0.00000	101.40594			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.08500		107.63486		9.15000	107.43471			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.52000		133.39751		1.52000	133.36255			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.28000		266.75423		2.28000	266.67871			2,280,000,000,000.00	1,000,000,000	500,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.91201		0.00000	100.89150			0.00	90,000,000	30,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.93479		0.00000	100.91594			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.49219		0.00000	100.47240			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.51250		0.00000	100.49189			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.52589		0.00000	100.50474			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	101.66603		0.00000	101.64706			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	100.00000		8.72502		100.00000	8.69749			0.00	0	69,100,000,000.00
ABFN12	On 09/04/2019	Spot Bond	100.00000		1.55287		100.00000	1.54797		2,720,000,000,000,000.00	27,200,000,000	59,100,000,000.00	
ABL10A	On 15/03/2015	Spot Bond		8.00000	103.89689		8.03500	103.84321			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	101.17358		0.00000	101.15069			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		7.97500	100.97726		8.00000	100.94453			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.64608		0.00000	100.62567			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	101.06135		0.00000	101.03997			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	99.99983		0.00000	99.97847			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	99.90049		0.00000	99.88038			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.04312		0.00000	100.02148			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.35822		0.00000	100.33693			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.41744		0.00000	100.39411			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.94047		0.00000	100.91766			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.45007		0.00000	100.42336			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.97000	134.05983		5.97000	134.00840			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		2.98000	125.56409		2.98000	125.52627			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.27000	113.25686		4.27000	113.21870			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		5.12000	99.42577		5.12000	99.38993			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI06	On 19/07/2020	Spot Bond	5.90000	103.35351		5.87000	103.47338			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.48500	111.50214		11.55000	111.33493			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	99.90539		0.00000	99.87374			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.29000		0.00000	100.26332			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.30577		0.00000	100.27771			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.32029		0.00000	100.29092			0.00	0	20,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.77000	109.27891		4.77000	109.24063			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	58.33150		100.00000	58.19019			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.02000	165.07069		2.02000	165.02511			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	157.16659		2.76000	157.12005			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.05000	169.43141		2.05000	169.38449			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.96000	173.19483		1.96000	173.14736			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.48125	73.37622		8.54625	73.19283			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.48125	73.37622		8.54625	73.19283			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	90.45000		0.00000	90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.37121		0.00000	100.35045			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	91.34000		0.00000	91.34000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	90.19000		0.00000	90.19000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	90.55000		0.00000	90.55000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	87.14000		0.00000	87.14000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	86.50000		0.00000	86.50000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.07474		0.00000	100.05605			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	99.94585		0.00000	99.92769			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	86.13000		0.00000	86.13000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN50	On 21/12/2014	Spot Bond	7.51500	103.47047		7.54000	103.43263			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	86.37000		0.00000	86.37000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	89.03000		0.00000	89.03000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	86.53000		0.00000	86.53000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.27876		0.00000	100.25999			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.53000	108.90978		7.56500	108.83869			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	99.90179		0.00000	99.88202			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	83.69000		0.00000	83.69000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	83.42000		0.00000	83.42000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.61000	103.31036		2.61000	103.28014			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.61000	149.85781		2.61000	149.81408			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.56000	200.10817		2.56000	200.04996			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	82.65000		0.00000	82.65000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.77500	89.02398		9.85000	88.59773			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	92.43000		0.00000	92.43000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.70000		0.00000	100.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	102.38884		0.00000	102.32463			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	88.63000		0.00000	88.63000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	98.13000		0.00000	98.08000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	110.93000		0.00000	110.93000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN76	On 21/12/2026	Spot Bond	9.76000	108.49260		9.82500	107.98056			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	108.88000		0.00000	108.88000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.70500	108.90428		9.77000	108.38959			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.22500	87.67854		9.29000	87.35493			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.33000		0.00000	100.33000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	98.25000		0.00000	98.25000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.80000	108.19464		9.86500	107.68451			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	86.80000		0.00000	86.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.64441		0.00000	100.62355			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	101.46299		0.00000	101.44159			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.78500	104.23419		8.85000	103.99297			36,018,500,000.00	4,100,000	15,100,000.00
ABS11	On 09/04/2021	Spot Bond	8.00000	107.59874		8.00000	100.02144			8,000,000,000,000.00	1,000,000,000	43,500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.19000	104.79312		7.22500	104.73731			126,414,580,000,000.00	17,582,000,000	8,824,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.28000	97.96216		9.34500	97.64834			43,773,760,000,000.00	4,717,000,000	4,717,300,000.00
ABS7	On 11/09/2026	Spot Bond	10.00000	92.29923		10.06500	91.84688			20,500,000,000,000.00	2,050,000,000	18,500,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.89000	103.23087		7.92500	103.14642			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	2.22000	129.82142		2.22000	129.78488			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.09000	270.68680		2.09000	270.61154			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	1.46000	125.22364		1.46000	125.19095			0.00	0	100,000,000.00
ABS14	On 31/01/2022	Spot Bond	2.05000	127.64158		2.02000	127.87435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000		40.98533	100.00000	40.88495				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.69000		103.28338	11.72500	103.20584				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		101.32030	0.00000	101.29364				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		3.71128	100.00000	3.70229			20,000,000,000,000.00	200,000,000	100,000,000.00	
ACL033	On 20/08/2015	Spot Bond	0.00000		101.35419	0.00000	101.32685				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		101.83457	0.00000	101.79748				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		22.12096	100.00000	22.06737				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		101.28639	0.00000	101.26042				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		62.31873	11.00000	62.30092				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		14.15742	100.00000	14.12312				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.49920	0.00000	100.47637				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.54828	0.00000	100.52320				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.47730	0.00000	100.45546				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.49210	0.00000	100.46959				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.49861	0.00000	100.47580				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		101.57040	0.00000	101.54764				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		101.57040	0.00000	101.54764				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		101.57965	0.00000	101.55677				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		100.46548	0.00000	100.44418				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		101.57965	0.00000	101.55677				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL087	On 30/07/2017	Spot Bond	0.00000	101.56114	0.00000	101.53852		0.00		0	0.00	
ACL088	On 20/12/2015	Spot Bond	0.00000	88.46837	0.00000	88.44971		0.00		0	0.00	
ACL089	On 20/12/2014	Spot Bond	0.00000	100.45711	0.00000	100.43619		0.00		0	0.00	
ACL092	On 26/12/2015	Spot Bond	0.00000	100.33325	0.00000	100.31221		0.00		0	0.00	
ACL095	On 20/12/2018	Spot Bond	0.00000	100.48327	0.00000	100.46116		0.00		0	0.00	
ACL096	On 20/06/2020	Spot Bond	0.00000	100.49785	0.00000	100.47506		0.00		0	0.00	
ACL097	On 20/12/2025	Spot Bond	0.00000	100.50373	0.00000	100.48067		0.00		0	0.00	
ACL098	On 20/12/2025	Spot Bond	0.00000	100.49190	0.00000	100.46939		0.00		0	0.00	
ACL100	On 20/12/2017	Spot Bond	0.00000	100.46548	0.00000	100.44419		0.00		0	0.00	
ACL104	On 20/12/2019	Spot Bond	9.73500	101.73974	9.80000	101.43009		0.00		0	0.00	
ACL118	On 26/01/2021	Spot Bond	0.00000	101.49270	0.00000	101.47074		0.00		0	0.00	
ACL120	On 26/01/2021	Spot Bond	0.00000	102.18886	0.00000	102.16585		0.00		0	0.00	
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ACL126	On 20/09/2016	Spot Bond	0.00000	82.08726	0.00000	82.06720		0.00		0	0.00	
ACL127	On 20/09/2021	Spot Bond	0.00000	158.54245	0.00000	160.02901		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	158.55164	0.00000	160.03780		0.00		0	0.00	
ACL129	On 20/09/2021	Spot Bond	0.00000	100.47724	0.00000	100.45541		0.00		0	0.00	
ACL130	On 18/08/2014	Spot Bond	0.00000	101.01314	0.00000	100.99349		0.00		0	0.00	
ACL131	On 18/08/2014	Spot Bond	0.00000	101.01314	0.00000	100.99349		0.00		0	0.00	
ACL133	On 26/08/2014	Spot Bond	0.00000	100.87158	0.00000	100.85154		0.00		0	0.00	
ACL134	On 20/09/2014	Spot Bond	0.00000	100.46242	0.00000	100.44126		0.00		0	0.00	
ACL135	On 20/09/2014	Spot Bond	0.00000	100.45886	0.00000	100.43787		0.00		0	0.00	
ACL136	On 20/09/2021	Spot Bond	0.00000	101.53168	0.00000	101.50842		0.00		0	0.00	
ACL137	On 02/09/2016	Spot Bond	0.00000	100.81223	0.00000	100.79107		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
ACL138		On 20/09/2021	Spot Bond			0.00000	101.53144		0.00000	101.50820	0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond			0.00000	101.55624		0.00000	101.53374	0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond			0.00000	102.18340		0.00000	102.16146	0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond			0.00000	100.51639		0.00000	100.49543	0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond			0.00000	102.58095		0.00000	102.55854	0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond			0.00000	100.36413		0.00000	100.34309	0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond			0.00000	100.47904		0.00000	100.45712	0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond			0.00000	100.46975		0.00000	100.44827	0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond			0.00000	100.42231		0.00000	100.40300	0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond			0.00000	100.41220		0.00000	100.39335	0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond			0.00000	100.43183		0.00000	100.41208	0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond			0.00000	100.46856		0.00000	100.44714	0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond			0.00000	100.44779		0.00000	100.42731	0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond			0.00000	100.42410		0.00000	100.40470	0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond			0.00000	100.43064		0.00000	100.41095	0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond			10.23000	100.59823		10.23000	100.57097	0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond			0.00000	100.43699		0.00000	100.41700	0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond			0.00000	100.42707		0.00000	100.40754	0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond			0.00000	100.58412		0.00000	100.55741	0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond			0.00000	113.57731		0.00000	113.91631	0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond			9.85500	102.76802		9.92000	102.48204	0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond			0.00000	100.46671		0.00000	100.44537	0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond			1.75000	111.49202		1.75000	111.46204	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL170	On 20/03/2015	Spot Bond	0.00000	100.43004	0.00000	100.41038				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.43104	0.00000	100.41132				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.45431	0.00000	100.43348				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.46894	0.00000	100.44743				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.43966	0.00000	100.41950				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.46602	0.00000	100.44464				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	101.16427	0.00000	101.14463				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	102.57287	0.00000	102.55000				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	102.50348	0.00000	102.48198				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.47186	0.00000	100.45023				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	101.76266	0.00000	101.74236				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.46602	0.00000	100.44464				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.45627	0.00000	100.43539				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.48131	0.00000	100.45928				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.48900	0.00000	100.46662				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.42691	0.00000	100.40738				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.43582	0.00000	100.41589				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.49086	0.00000	100.46840				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.48238	0.00000	100.46026				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.51566	0.00000	100.49201				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.45724	0.00000	100.43627				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.51099	0.00000	100.48755				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	102.99281	0.00000	102.97131				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.51566	0.00000	100.49201				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL200		On 21/11/2016	Spot Bond	0.00000	92.19107	0.00000	92.17284			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.49231	0.00000	100.46974			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.49231	0.00000	100.46974			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	117.06089	0.00000	118.17314			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	117.89703	0.00000	119.01707			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.42795	0.00000	100.40831			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.42384	0.00000	100.40440			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.91278	0.00000	100.89436			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.43498	0.00000	100.41503			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.43674	0.00000	100.41671			0.00	0	20,000,000.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.45431	0.00000	100.43348			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.42853	0.00000	100.40888			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.42795	0.00000	100.40831			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.47193	0.00000	100.45034			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	101.33890	0.00000	101.31601			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	101.52249	0.00000	101.50042			0.00	0	0.00
ADCP05		On 26/05/2014	Spot Bond	0.00000	100.73418	0.00000	100.71786			0.00	0	0.00
ADCP06		On 25/08/2014	Spot Bond	0.00000	100.74281	0.00000	100.72630			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	9.78614	100.00000	9.76163			0.00	0	0.00
AHF1A1		On 21/11/2015	Spot Bond	0.00000	100.92947	0.00000	100.91005			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	101.02855	0.00000	101.00706			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	101.09450	0.00000	101.07164			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	101.48344	0.00000	101.46387			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.64961		0.00000	101.62796			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.87113		0.00000	101.84670			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	101.43850		0.00000	101.41889			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.42000	99.78551		8.48500	99.64699			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.90455		0.00000	101.87898			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	102.24652		0.00000	102.21657			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.83500	99.61690		8.90000	99.34013			1,767,000,000.00	200,000	7,400,000.00
AIR02	On 30/04/2023	Spot Bond	9.40000	118.91254		9.46500	118.45765			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	82.99950		100.00000	82.81506			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.38000	107.05591		7.41500	106.97095			0.00	0	2,540,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	67.41093		100.00000	67.24400			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.81393		100.00000	16.77652			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.84000	157.25342		2.86000	156.86254			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.64618		0.00000	100.62579			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.61351		0.00000	100.59582			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000	102.96286		0.00000	102.94658			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.98197			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.56494		0.00000	100.54704			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	101.12575		0.00000	101.09832			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.40748		0.00000	100.38888			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN011	On 20/03/2019	Spot Bond	0.00000	100.45973	0.00000	100.43955				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.42290	0.00000	100.39624				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.19539	0.00000	100.17092				0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	96.76000	0.00000	100.00000				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.56520	0.00000	100.54630				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.39860	0.00000	100.38032				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.39273	0.00000	100.37470				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.25371	0.00000	100.23362				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.32500	101.96737	9.39000	101.70633				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.49539	0.00000	100.47849				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.80534	0.00000	100.78617				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.86349	0.00000	101.84468				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	101.33711	0.00000	101.31681				0.00	500,000,000	1,500,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.74802	0.00000	100.72760				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.80000	102.15840	9.86500	101.82197			19,600,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond	7.49000	106.01965	7.52500	105.94833			17,227,000,000.00	2,300,000	1,900,000.00	
BAW3	On 02/10/2017	Spot Bond	0.00000	100.20338	0.00000	100.18044				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.18538	0.00000	100.16445				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.95500	100.55183	7.98000	100.51911				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.23500	102.29513	9.30000	102.07798				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.24213	101.73034	11.30192	101.63663				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.14385	100.61013	11.19021	100.54281				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA05	On 30/09/2015	Spot Bond		11.19267	100.54807		11.24047	100.47900			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.31258		0.00000	100.28385			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.23856	100.44829		11.28725	100.37387			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.13886	99.28455		12.19317	99.09206			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.31997		0.00000	100.29057			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.31997		0.00000	100.29057			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.32005		0.00000	100.29065			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.49213	99.82499		11.55192	99.73245			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.39502	100.44991		11.44867	100.36426			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.14385	100.61013		11.19021	100.54281			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.35116	100.54799		11.41146	100.44781			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.52326	100.12813		10.59729	100.00615			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.30377		0.00000	100.27585			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.29816		0.00000	100.27080			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.29816		0.00000	100.27080			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.28228		0.00000	100.25637			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.99797		0.00000	99.99797			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.83262	99.79965		10.85416	99.73626			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		12.01000	97.90383		12.07500	97.70308			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.28951		0.00000	100.26293			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.93500	95.50439		12.00000	95.29641			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	99.99797		0.00000	99.99797			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.27586		0.00000	100.25049			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	100.27762		9.28000	100.25235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.29383	0.00000	100.26687				0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.72500		97.95571	11.79000	97.73882				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.28517	0.00000	100.25900				0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.29240	0.00000	100.26556				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.29240	0.00000	100.26556				0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		99.86151	0.00000	99.86151				0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.28171	0.00000	100.25584				0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.29759	0.00000	100.27025				0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.68628	0.00000	100.66810				0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		99.99797	0.00000	99.99797				0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.29759	0.00000	100.27025				0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.28228	0.00000	100.25637				0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.28763	0.00000	100.26121				0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.29769	0.00000	100.27034				0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.21540	0.00000	100.19556				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.24213		101.79698	14.30192	101.69612				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.49714		100.15115	15.55234	99.98847				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.40060		100.17502	14.47349	100.03096				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.38555	0.00000	100.35020				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.38555	0.00000	100.35020				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.38555	0.00000	100.35020				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.39977	0.00000	100.36311				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		100.33555	0.00000	100.30476				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000		15.14289		100.00000	15.11416			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		19.20099		100.00000	19.15396			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.47506		100.00000	17.43227			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.78708		100.00000	10.76066			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.81011		100.00000	10.78391			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.04209		100.00000	13.01015			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.30075		100.00000	11.27307			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		98.91599		100.00000	98.64865			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		99.90302		0.00000	99.88668			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.32018		0.00000	100.29078			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.32752		0.00000	100.29745			0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000		96.56085		100.00000	96.30607			0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000		90.57072		100.00000	90.34653			0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000		86.69834		100.00000	86.49289		2,420,000,000,000,000.00	24,200,000,000	12,100,000,000.00	
BD0202	On 31/12/2018	Spot Bond	1.99000		173.57613		1.99000	173.52831			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.32000		142.92991		8.38500	141.65155			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.32000		143.27803		8.38500	142.00797			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.70500		95.16214		8.77000	94.63835			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		101.43567		0.00000	101.41160			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.74144		0.00000	100.72017			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.44139		0.00000	100.42119			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		93.11224		100.00000	92.87532			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.37500		96.12398		8.44000	95.89279		2,010,000,000,000.00	240,000,000	140,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000		102.27423		0.00000	102.25539			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A2		On 21/07/2016	Spot Bond	0.00000	101.45398		0.00000	101.43455			0.00	0	0.00
BG22A3		On 21/07/2016	Spot Bond	0.00000	101.48679		0.00000	101.46695			0.00	0	0.00
BG22B1		On 21/07/2016	Spot Bond	0.00000	101.59616		0.00000	101.57493			0.00	0	0.00
BG22C1		On 21/07/2016	Spot Bond	0.00000	101.70551		0.00000	101.68289			0.00	0	0.00
BG22D1		On 21/07/2016	Spot Bond	0.00000	102.01135		0.00000	101.98486			0.00	0	0.00
BG22YU		On 21/07/2016	Spot Bond	100.00000	16.36636		100.00000	16.32583			0.00	0	0.00
BG32A1		On 30/10/2016	Spot Bond	0.00000	101.33531		0.00000	101.31628			0.00	0	0.00
BG32A2		On 30/10/2016	Spot Bond	0.00000	101.40311		0.00000	101.38310			0.00	0	0.00
BG32A3		On 30/10/2016	Spot Bond	0.00000	101.43216		0.00000	101.41174			0.00	0	0.00
BG32A4		On 30/10/2016	Spot Bond	0.00000	101.44184		0.00000	101.42128			0.00	0	0.00
BG32B		On 30/10/2016	Spot Bond	0.00000	101.55801		0.00000	101.53579			0.00	0	0.00
BG32C		On 30/10/2016	Spot Bond	0.00000	101.71285		0.00000	101.68841			0.00	0	0.00
BG32DU		On 30/10/2016	Spot Bond	100.00000	10.24333		100.00000	10.21796			0.00	0	0.00
BG32YU		On 30/10/2016	Spot Bond	100.00000	10.24333		100.00000	10.21796			0.00	0	0.00
BG42A1		On 15/03/2017	Spot Bond	0.00000	100.47216		0.00000	100.45319			0.00	0	0.00
BG42A2		On 15/03/2017	Spot Bond	0.00000	100.50937		0.00000	100.48891			0.00	0	0.00
BG42A3		On 15/03/2017	Spot Bond	0.00000	100.51952		0.00000	100.49864			0.00	0	0.00
BG42A4		On 15/03/2017	Spot Bond	8.78500	100.67186		8.85000	100.48366			0.00	0	0.00
BG42B		On 15/03/2017	Spot Bond	0.00000	100.54993		0.00000	100.52783			0.00	0	0.00
BG42C		On 15/06/2017	Spot Bond	0.00000	100.60383		0.00000	100.57956			0.00	0	0.00
BG42DU		On 15/03/2017	Spot Bond	100.00000	9.17130		100.00000	9.14908			0.00	0	0.00
BG42YU		On 15/03/2017	Spot Bond	100.00000	9.17130		100.00000	9.14908			0.00	0	0.00
BID01		On 06/08/2014	Spot Bond	6.44500	102.96776		6.47000	102.94179			14,110,683,000,000.00	2,189,400,000	1,164,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID04	On 23/11/2017	Spot Bond	0.00000	101.45382		0.00000	101.43435			0.00	0	130,000,000.00
BIDC35	On 17/04/2014	Spot Bond	0.00000	99.90954		0.00000	99.89446			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	97.97168		0.00000	97.95419			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000	99.51236		0.00000	99.49663			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	99.12765		0.00000	99.11179			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	97.44081		0.00000	97.42328			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.83436		0.00000	100.81717			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.97404		0.00000	100.95397			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.82627		0.00000	100.80898			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.86995		0.00000	100.85176			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.94930		0.00000	100.92946			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	101.27881		0.00000	101.25209			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	101.82227		0.00000	101.78464			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	39.84954		100.00000	39.75300			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	18.01363		100.00000	17.96952			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.47054		0.00000	100.45075			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	101.04208		0.00000	101.02147			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.77500	108.53343		7.80000	108.49669			80,860,000,000.00	10,400,000	5,200,000.00
CBL08	On 02/11/2016	Spot Bond	9.88500	115.54038		9.95000	115.35710			3,954,000,000.00	400,000	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	102.01488		0.00000	101.98497			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	101.46962		0.00000	101.45091			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.53500	106.32965		9.60000	106.18124			10,488,500,000.00	1,100,000	653,500,000.00
CBL12	On 06/09/2018	Spot Bond	11.63500	100.02063		11.70000	99.77236			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	101.86751		0.00000	101.83912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL14	On 01/02/2019	Spot Bond	11.88500	100.96132		11.95000	100.69794			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	101.24775		0.00000	101.22739			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.77500	102.85850		9.84000	102.66186			60,605,000,000.00	6,200,000	19,200,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	101.27488		0.00000	101.24690			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.32500	96.54028		12.39000	96.26651			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	101.37281		0.00000	101.35191			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.77950		0.00000	100.75144			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	101.25869		0.00000	101.23838			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.55000	94.63016		10.61500	94.33419			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.15000	117.98084		10.21500	117.52991			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.00000	113.96078		10.06500	113.49373			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.34000	113.10208		9.40500	112.59917			112,080,000,000.00	12,000,000	2,504,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.96362		0.00000	100.93339			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.13500	100.30150		12.20000	100.15885			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	101.34550		0.00000	101.32090			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.41693		0.00000	100.38887			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	101.62228		0.00000	101.59356			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	102.84941		0.00000	102.81173			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	103.28051		0.00000	103.23722			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.88046		0.00000	100.85581			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.96288		0.00000	100.93960			0.00	300,000,000	100,000,000.00
CLN126	On 20/08/2015	Spot Bond	0.00000	101.78594		0.00000	101.74984			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	101.76702		0.00000	101.73130			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN134	On 20/08/2015	Spot Bond	0.00000	101.86699		0.00000	101.82924			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	101.26363		0.00000	101.24089			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	100.90967		100.00000	100.64756			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	100.90967		100.00000	100.64756			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	100.90967		100.00000	100.64756			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.47733		0.00000	100.45549			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	100.90967		100.00000	100.64756			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	101.61450		0.00000	101.59515			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.66445		0.00000	100.63775			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	102.76197		10.11000	102.73398			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.66445		0.00000	100.63775			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.08004		0.00000	100.01314			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	115.36498		2.76000	115.33076			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	106.55118		0.00000	106.55118			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	115.25417		3.14000	115.21884			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.92695		8.25000	100.90477			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.66445		0.00000	100.63775			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.66445		0.00000	100.63775			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	114.86496		3.10000	114.83000			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	114.80247		2.40000	114.76968			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.67450		0.00000	100.64363			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.29274		0.00000	100.27654			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN214	On 12/10/2014	Spot Bond	0.00000		99.94555	0.00000	99.92729				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.59000		99.70715	8.62500	99.60643				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		99.99984	0.00000	99.98130				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		99.99985	0.00000	99.98158				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		99.77198	0.00000	99.75131				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		99.78145	0.00000	99.76127				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.64000		99.80209	8.67500	99.70098				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.64000		99.80209	8.67500	99.70098				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000		101.86018	0.00000	101.86018				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000		101.83149	0.00000	101.83149				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.69000		102.88949	8.72500	102.78373				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.48917	0.00000	100.46680				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.54006	0.00000	100.51535				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		99.89063	0.00000	99.87225				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		99.89063	0.00000	99.87225				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539		90.83629	100.17539	90.62764				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		100.71491	0.00000	100.68618				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		101.09933	0.00000	101.07956				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.49614	0.00000	100.47345				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.89852	0.00000	100.87875				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.95713	0.00000	100.93607				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		101.16796	9.35000	101.14242				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		101.16796	9.35000	101.14242				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN244	On 25/02/2015	Spot Bond	0.00000	100.87903	0.00000	100.85926				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.88147	0.00000	100.86165				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	92.20170	0.00000	92.20170				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	101.47997	0.00000	101.44741				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.53629	0.00000	100.51701				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	101.45141	0.00000	101.41948				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.30852	0.00000	100.28905				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.30852	0.00000	100.28905				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.30852	0.00000	100.28905				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.30852	0.00000	100.28905				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.30852	0.00000	100.28905				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.31630	0.00000	100.29634				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.32906	0.00000	100.30829				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.32906	0.00000	100.30829				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.32906	0.00000	100.30829				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.32906	0.00000	100.30829				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.32906	0.00000	100.30829				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.33122	0.00000	100.31031				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.65500	100.39126	9.72000	100.11446				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.97343	0.00000	100.95425				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	101.44397	0.00000	101.42284				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.55729	0.00000	100.53180				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	101.36976	0.00000	101.33927				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.44846	0.00000	100.42789				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN273	On 20/06/2017	Spot Bond	0.00000		100.44553	0.00000	100.42510				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		100.45663	0.00000	100.43575				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		100.90848	0.00000	100.88855				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		101.06226	0.00000	101.03839				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		100.45545	0.00000	100.43461				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000		104.02032	0.00000	103.99878				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		100.72734	0.00000	100.70649				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000		100.35180	0.00000	100.33213				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000		100.28807	0.00000	100.26865				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.43381	0.00000	100.41392				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000		100.50107	0.00000	100.47809				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000		100.50107	0.00000	100.47809				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000		100.50107	0.00000	100.47809				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000		100.50107	0.00000	100.47809				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		101.23538	0.00000	101.21465				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.86715	0.00000	100.84622				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.65205	0.00000	100.62812				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.37853	0.00000	100.35465				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		102.73119	0.00000	102.70715				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.25672	0.00000	100.23313				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.37424	0.00000	100.35063				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.10765	0.00000	100.08393				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.52292	0.00000	100.49900				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN297	On 30/06/2017	Spot Bond		0.00000	100.25677		0.00000	100.23316			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.25677		0.00000	100.23316			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.25331		0.00000	100.23004			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	123.51119		0.00000	123.51119			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	102.06665		0.00000	102.04242			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	123.21419		0.00000	123.21419			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	123.08503		0.00000	123.08503			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	123.27495		0.00000	123.27495			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	121.16196		0.00000	121.16196			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	121.76346		0.00000	121.76346			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	101.27300		0.00000	101.24973			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		11.05500	95.61411		11.13000	95.20022			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.57500	92.31201		11.65000	91.89711			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.24169		0.00000	100.21948			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.52265		0.00000	100.49868			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	101.24277		0.00000	101.22005			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	101.50194		0.00000	101.48049			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	101.61513		0.00000	101.59148			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	103.93140		8.80500	103.90666			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.45724		0.00000	100.43627			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	101.36580		0.00000	101.34459			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	118.57484		0.00000	118.57484			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.47888		0.00000	100.45692			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.48764		0.00000	100.46528			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN327	On 20/06/2023	Spot Bond		0.00000	100.52149		0.00000	100.49757			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.48006		0.00000	100.45795			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.66776		0.00000	100.63704			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.66776		0.00000	100.63704			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.66776		0.00000	100.63704			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.54843		0.00000	100.52334			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.33228		0.00000	100.31369			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	99.81250		0.00000	99.79514			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.24169		0.00000	100.21948			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	107.26015		0.00000	107.26015			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	107.39116		0.00000	107.39116			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.33759		0.00000	100.31866			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	101.45226		0.00000	101.43032			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.60693		0.00000	100.57909			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.24314		0.00000	100.22080			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.69731		0.00000	100.66540			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.57184		0.00000	100.54568			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.43584		0.00000	100.41590			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.50516		0.00000	100.48199			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	101.43638		0.00000	101.41466			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	101.21604		0.00000	101.19528			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.33520		0.00000	100.31639			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.23587		0.00000	100.21419			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN350	On 28/10/2018	Spot Bond	0.00000	101.34666	0.00000	101.32646				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	101.19776	0.00000	101.17109				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	101.19776	0.00000	101.17109				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.83202	0.00000	100.81171				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.68959	0.00000	100.65795				0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond	0.00000	101.28998	0.00000	101.26126				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	101.24696	0.00000	101.21920				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	101.41271	0.00000	101.39104				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	101.39342	0.00000	101.37214				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.41504	0.00000	100.39601				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	100.56032	10.55000	100.53223				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.23500	102.49792	10.31000	102.00408				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.44383	0.00000	100.42338				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	101.63725	0.00000	101.61143				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.37500	104.09452	12.45000	103.62898				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	101.54957	0.00000	101.52269				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.40500	103.65884	12.48000	103.21051				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.83500	103.19255	10.91000	102.75112				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	101.20728	0.00000	101.18047				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.82120	0.00000	100.79870				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.63251	0.00000	100.60697				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.23167	0.00000	100.20828				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.68072	7.01000	38.67355				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN55	On 18/04/2028	Spot Bond	0.00000	151.64109	0.00000	150.68521				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	8.70500	132.88716	8.77000	132.39742				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.32000	142.92991	8.38500	141.65155				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.32000	143.27803	8.38500	142.00797				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	89.33588	0.00000	89.31674				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	89.24470	0.00000	89.22539				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.02058	0.00000	99.99981				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.02058	0.00000	99.99981				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.49506	0.00000	100.47241				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.46192	0.00000	100.44079				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.46849	0.00000	100.44707				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.02172	0.00000	0.00000				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.46602	0.00000	100.44464				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	101.50194	0.00000	101.48049				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.42266	0.00000	100.40329				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	101.01103	0.00000	100.98780				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.14000	104.39204	9.17500	104.31979				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.23500	102.32330	9.30000	102.07905			13,196,815,000,000.00	1,429,000,000	713,000,000.00	
COJ05	On 05/06/2023	Spot Bond	10.46000	114.34565	10.52500	113.91159				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.49000	107.16455	8.52500	107.08543				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.05000	104.13310	10.11500	103.77892				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.36500	92.97339	10.44000	92.53826				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT02	On 03/04/2028	Spot Bond	11.05000		94.23547		11.11500	93.77226			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.05000		92.02525		11.11500	91.57830			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.83344		0.00000	100.81333			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.85067		0.00000	100.83016			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.77280		0.00000	100.75267			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		101.30151		0.00000	101.28169			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		102.70723		0.00000	102.69149			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.37000		100.92023		11.43500	100.53332			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.80527		100.00000	10.77910			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		101.27111		0.00000	101.25320			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.51000		95.37501		8.57500	95.16768			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000		100.71799		0.00000	100.70161			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000		100.61923		0.00000	100.60288			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.63530		0.00000	100.61541			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000		101.12744		0.00000	101.11061			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		102.69459		0.00000	102.66093			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.60578		0.00000	100.57798			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.26990		0.00000	100.23602			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.22148		0.00000	100.19342			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.23214		0.00000	100.20275			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.37000		119.89193		7.40500	119.79192			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.75500		104.74140		8.82000	104.41943			133,007,711,000.00	15,192,200	2,505,000,000.00
DV23	On 27/02/2023	Spot Bond	9.11500		106.47763		9.19000	105.98686			19,439,167,643,500.00	2,132,656,900	3,705,656,900.00
DV24	On 18/02/2024	Spot Bond	9.22500		104.33804		9.30000	103.82508			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV29	On 18/02/2029	Spot Bond	9.65000	104.93997		9.69500	104.55304			5,790,000,000,000.00	600,000,000	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	100.52608		0.00000	100.50950			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.55040		0.00000	100.53319			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.90337		0.00000	100.88550			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.43029		0.00000	100.41227			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.36500	127.32357		8.43000	126.93286			30,114,000,000,000.00	3,600,000,000	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.66156		0.00000	100.62914			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	132.27675		0.10000	132.24716			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.02000	119.37098		2.04000	119.05811			404,000,000,000.00	200,000,000	3,400,000,000.00
EL29	On 19/11/2029	Spot Bond	2.03000	106.80512		2.05000	106.49155			40,600,000,000,000.00	20,000,000,000	10,000,000,000.00
EL30	On 29/07/2030	Spot Bond	2.15000	105.27199		2.17000	104.95849			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.95000	104.90357		10.01500	104.57149			1,990,000,000,000.00	200,000,000	100,000,000.00
EMM02	On 11/03/2021	Spot Bond	9.80000	105.42893		9.86500	105.07159			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.10000	104.06126		10.16500	103.62995			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.34000	98.29533		10.38500	98.07446			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.98677		0.00000	100.96725			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.51574		0.00000	100.49790			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	101.10787		0.00000	101.08960			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.87879		0.00000	100.86114			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.86821		0.00000	100.85041			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	85.68075		100.00000	85.48009			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000	98.64864		100.00000	98.38274			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	70.59961		100.00000	70.46332			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	129.86063		3.00000	129.82127			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.55000	105.04708		11.58500	104.97496			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	104.03611		0.00000	104.01188			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	101.59345		0.00000	101.57042			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.04254		0.00000	100.02123			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.24500	94.93891		10.31000	94.71105			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.14823		0.00000	100.12690			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.86701		0.00000	100.84585			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	101.18383		0.00000	101.16129			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	101.09019		0.00000	101.06943			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	101.06379		0.00000	101.04324			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	101.20540		0.00000	101.18245			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	101.17094		0.00000	101.14833			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	101.01090		0.00000	100.99165			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	101.03980		0.00000	101.02000			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.98511		0.00000	100.96606			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	101.02804		0.00000	101.00817			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.97652		0.00000	100.95763			0.00	400,000,000	100,000,000.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	101.01230		0.00000	100.99273			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES15	On 30/08/2015	Spot Bond	6.94000	101.93020		6.97500	101.86526			16,656,000,000,000.00	2,400,000,000	2,200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.05000	103.83267		8.11500	103.58516			124,716,825,065,000.00	15,492,773,300	7,889,900,000.00
ES23	On 25/01/2023	Spot Bond	8.65000	110.26671		8.72500	109.76263			40,090,998,375,000.00	4,634,797,500	1,910,008,200.00
ES26	On 02/04/2026	Spot Bond	8.91000	92.48080		8.97500	92.01251			124,960,636,548,000.00	14,024,762,800	5,240,282,800.00
ES33	On 15/09/2033	Spot Bond	9.52500	82.76692		9.56500	82.44451			882,657,178,357,500.00	92,667,420,300	46,081,220,300.00
ES42	On 25/04/2042	Spot Bond	9.70500	92.37056		9.74000	92.04551			199,923,000,000,000.00	20,600,000,000	10,300,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.91988		0.00000	100.89964			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	99.88703		0.00000	99.86805			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.32040		0.00000	100.30016			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.74822		0.00000	100.73017			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.03343		0.00000	100.01675			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.56989		0.00000	100.55151			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.15334		100.00000	12.12291			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.82731		100.00000	11.79769			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.48687		0.00000	100.46722			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.50687		0.00000	100.48641			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.54682		0.00000	100.52475			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.58667		0.00000	100.56299			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.79000	101.53455		6.82500	101.50127			26,481,000,000,000.00	3,900,000	841,300,000.00
FRB05	On 21/12/2018	Spot Bond	9.72500	98.03688		9.79000	97.77779			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.56572		0.00000	100.54800			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.56565		0.00000	100.54793			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	101.45184		0.00000	101.43075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB11	On 11/12/2022	Spot Bond	0.00000	102.74096		0.00000	102.71645			0.00	0	20,000,000.00
FRBC21	On 21/12/2018	Spot Bond	11.52500	105.30532		11.59000	105.03972			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	98.96077		0.00000	98.93794			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.15000	126.75242		2.12000	126.98296			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.12000	270.06122		2.12000	269.98593			0.00	0	1,500,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.32000	106.22258		2.32000	106.19235			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.59000	150.20716		2.59000	150.16341			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.45000	203.32521		2.45000	203.26668			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.80000	108.53164		7.83500	108.46010			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.94700	59.54781		7.94800	59.53214			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48200	37.58009		9.48200	37.57224			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000	36.29458		9.72000	36.28686			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	103.48832		0.00000	103.45264			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	101.42657		0.00000	101.39518			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	101.38680		0.00000	101.35629			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	101.38680		0.00000	101.35629			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	101.03594		0.00000	101.00874			0.00	0	20,000,000.00
FRC108	On 24/02/2017	Spot Bond	0.00000	101.36319		0.00000	101.33320			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.55433		0.00000	100.52898			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.69339		0.00000	100.66552			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.47739		0.00000	100.45555			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.52595		0.00000	100.50189			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	101.31350		0.00000	101.25296			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC116		On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.68330		0.00000	100.65584			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.51566		0.00000	100.49201			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.49056		0.00000	100.46807			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.57486		0.00000	100.54859			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.50691		0.00000	100.48366			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.54013		0.00000	100.51535			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.66941		0.00000	100.63869			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.64919		0.00000	100.61941			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	14.33664		100.09221	14.30188			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.45841		0.00000	100.43738			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	110.87304		0.00000	110.94328			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.55169		0.00000	100.52644			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.61909		0.00000	100.59076			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	101.27489		0.00000	101.24684			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	104.63060		0.00000	104.57158			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.51401		0.00000	100.49050			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.51996		0.00000	100.49618			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.47319		0.00000	100.45154			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.48064		0.00000	100.45859			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.63473		0.00000	100.60561			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.56063		0.00000	100.54250			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.54250		0.00000	100.52437			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.47186		0.00000	100.45023			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.43698		13.22500	54.41774			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.44377		0.00000	100.42342			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.44436		0.00000	100.42397			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.66660		0.00000	100.63611			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC168	On 20/06/2018	Spot Bond	0.00000		100.46542	0.00000	100.44409				0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.56500		94.33736	3.56500	94.30731				0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.48647	0.00000	100.46417				0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.48647	0.00000	100.46417				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		101.04525	0.00000	101.02312				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.24169	0.00000	100.21948				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		98.51118	0.00000	98.48929				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		101.32283	0.00000	101.37095				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.45724	0.00000	100.43627				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.44611	0.00000	100.42565				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		101.59469	0.00000	101.56915				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.52557	0.00000	100.50146				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		101.20305	0.00000	101.18252				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		101.57737	0.00000	101.55212				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		101.64749	0.00000	101.62311				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.60578	0.00000	100.57798				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.47595	0.00000	100.45413				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.60519	0.00000	100.57743				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.44084	0.00000	100.42062				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000		101.68765	0.00000	101.65005				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.48064	0.00000	100.45859				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000		100.48064	0.00000	100.45859				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000		100.52802	0.00000	100.50904				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC191	On 02/04/2017	Spot Bond	0.00000		100.17678		0.00000	100.15680			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000		100.18701		0.00000	100.16590			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000		100.05622		100.00000	20.68154			0.00	25,000,000,000	25,000,000,000.00
FRC194	On 08/04/2016	Spot Bond	0.00000		100.05622		100.00000	20.68154			0.00	0	10,000,000,000.00
FRC195	On 20/06/2024	Spot Bond	0.00000		100.06964		100.00000	0.01070			0.00	0	3,000,000,000.00
FRC196	On 09/04/2016	Spot Bond	100.00000		20.68154		100.00000	20.61626		1,960,000,000,000,000.00	19,600,000,000	19,600,000,000.00	
FRC197	On 09/04/2016	Spot Bond	100.00000		20.68154		100.00000	20.61626			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	100.00000		20.61626		100.00000	100.00000			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	100.00000		20.61626		100.00000	100.00000			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		101.69492		0.00000	101.67217			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.51573		0.00000	100.49214			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.51281		0.00000	100.48935			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.70833		0.00000	100.68611			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.43891		0.00000	100.41884			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		101.46638		0.00000	101.44452			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.39000		116.29324		3.36000	116.49789			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.52228		0.00000	100.49838			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.52760		0.00000	100.50346			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.37000		116.45392		3.34000	116.65897			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.80000		122.29937		1.80000	122.26636			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.39000		116.29324		3.36000	116.49789			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.78000		120.85893		2.78000	120.82303			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.85000		126.10112		2.85000	126.06349			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		101.66960		0.00000	101.64492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC78	On 15/06/2016	Spot Bond		0.00000	99.75216		0.00000	99.82917			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.76195		0.00000	100.73132			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.77537		0.00000	100.74420			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.45360		0.00000	100.43285			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.51877		0.00000	100.49503			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	103.74876		0.00000	103.66596			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.60618		0.00000	100.57844			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.58376		0.00000	100.55705			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.49407		0.00000	100.47141			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.70819		0.00000	100.67972			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.49349		0.00000	100.47085			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	102.97316		0.00000	102.86102			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	96.00772		0.00000	96.08212			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	94.94099		0.00000	94.99403			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.50908		0.00000	100.49077			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		8.78069	100.00000		8.75941			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		14.82511	100.00000		14.78920			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.92000	142.01338		4.92000	141.96326			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	102.19747		0.00000	102.18148			0.00	80,000,000	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.64294		0.00000	100.62558			0.00	100,000,000	50,000,000.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	103.51556		0.00000	103.49743			0.00	0	143,940,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	101.91532		0.00000	101.89561			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	103.11363		0.00000	103.09283			0.00	0	0.00

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	100.94530	0.00000	100.92552				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.39860	0.00000	100.38032				0.00	4,000,000,000	2,000,000,000.00
FRS100	On 15/01/2024	Spot Bond	0.00000	88.99642	0.00000	88.97098				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.68000	122.32374	2.68000	122.28773				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	101.39472	0.00000	101.37604				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	102.24515	10.38000	102.21604				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	102.24515	10.38000	102.21604				0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	101.61011	0.00000	101.51666				0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000	101.06654	0.00000	101.04982				0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	101.66162	0.00000	101.63769				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.82000	98.86326	2.82000	98.83378				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.76000	194.41877	2.76000	194.36116				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.79000	99.39547	2.79000	99.36590				0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	100.12884	0.00000	100.11237				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.63000	259.68969	2.63000	259.61370				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.13000	269.85309	2.13000	269.77779				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.85000	255.36530	2.85000	255.28904				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.52000	123.52326	2.49000	123.74576				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	101.38556	0.00000	101.36508				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.05000	123.73872	2.02000	123.96438				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	101.61195	0.00000	101.59077				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.08205	0.00000	100.01464				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	101.35230	0.00000	101.33123				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.66000	98.18151	2.66000	98.15265				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS69	On 31/05/2017	Spot Bond	104.97509	15.38385	104.97509	15.34493					0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	19.43517	101.07593	19.38764					0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	11.81934	100.44759	11.79060					0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.50501	0.00000	100.48743					0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	17.88574	100.76967	17.84212					0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.28000	108.45351	2.28000	108.42280					0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.28000	106.63146	2.28000	106.60123					0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.38664	0.00000	98.38554					0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.31000	106.32464	2.31000	106.29440					0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.94755	0.00000	100.92472					0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.33000	336.68102	2.33000	336.58523					0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	100.27748	0.00000	100.26191					0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	101.26857	0.00000	101.24732					0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	101.19520	0.00000	101.17519					0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	101.13788	0.00000	101.11883					0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.87712	0.00000	100.85647					0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.78584	0.00000	100.76665					0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	101.29458	0.00000	101.26753					0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.03930	0.00000	100.01965					0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.12500	101.80698	6.15000	101.78050					0.00	0	15,720,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.76000	102.41020	6.79500	102.36030					0.00	0	100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX16	On 15/09/2016	Spot Bond	7.81000	100.99014		7.84500	100.89280			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.27500	101.27251		8.36000	101.00010			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.46500	106.71233		8.55000	106.39259			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.94500	103.87761		9.02000	103.52788			14,013,237,000,000.00	1,566,600,000	2,378,900,000.00
FRX20	On 01/10/2020	Spot Bond	9.14000	98.35979		9.20500	98.02758			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.62500	89.83739		9.70000	89.40646			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.70000	110.45772		9.76500	109.98386			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.99000	96.75119		10.05500	96.28017			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.29000	94.99862		10.35500	94.48354			4,116,000,000,000.00	400,000,000	200,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.35000	78.22398		10.38500	77.94288			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.38830		0.00000	100.37054			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.40319		0.00000	100.38475			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.40914		0.00000	100.39042			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.42395		0.00000	100.40456			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.44768		0.00000	100.42720			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.46547		0.00000	100.44418			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.54241		0.00000	100.51759			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.82440		0.00000	100.80776			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.86931		0.00000	100.85177			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.91001		0.00000	100.89164			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.91956		0.00000	100.90100			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.94670		0.00000	100.92759			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.98746		0.00000	100.96752			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2C1	On 20/08/2038	Spot Bond	0.00000		101.02141		0.00000	101.00078			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		101.17067		0.00000	101.14703			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.31071		0.00000	100.29157			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.01929		0.00000	99.99999			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.58500		99.74452		9.65000	99.55312			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT28	On 05/05/2014	Spot Bond	0.00000		101.05527		0.00000	101.04041			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	0.00000		98.90150		0.00000	98.88511			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond	0.00000		99.73316		0.00000	99.71833			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		101.25953		0.00000	101.24063			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		101.28979		0.00000	101.27046			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		101.34827		0.00000	101.32814			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		101.42086		0.00000	101.39972			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		101.52165		0.00000	101.49910			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000		100.64064		0.00000	100.62059			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		101.89207		0.00000	101.87332			0.00	0	510,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		99.92550		0.00000	99.90676			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		101.93140		0.00000	101.91201			0.00	0	510,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000		101.66579		0.00000	101.64762			0.00	1,200,000,000	300,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.61508		0.00000	100.59518			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT07	On 21/02/2024	Spot Bond			0.00000	101.01403		0.00000	100.99314			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	100.25877		0.00000	100.24134			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond			0.00000	100.80354		0.00000	100.78585			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond			0.00000	100.38073		0.00000	100.35943			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond			0.00000	101.68432		0.00000	101.66003			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond			0.00000	100.32833		0.00000	100.31047			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond			0.00000	100.57526		0.00000	100.55535			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond			0.00000	101.31070		0.00000	101.29075			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond			0.00000	101.32713		0.00000	101.30692			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond			0.00000	101.15289		0.00000	101.13792			0.00	10,000,000,000	10,000,000,000.00
HILC11	On 07/05/2014	Spot Bond			0.00000	101.08889		0.00000	101.07264			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond			100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond			100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond			0.00000	101.51668		0.00000	101.49669			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond			8.16663	97.76267		8.20093	97.67549			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond			0.00000	101.59422		0.00000	101.57327			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond			8.51928	104.41639		8.55355	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond			0.00000	101.69392		0.00000	101.67171			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1D5	On 19/07/2015	Spot Bond	8.96944		104.41639		9.00367	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		101.81575		0.00000	101.79202			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		99.88183		0.00000	99.86199			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		99.91532		0.00000	99.89403			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		99.91197		0.00000	99.88987			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.11164		0.00000	101.09047			0.00	0	801,000,000.00
HPF05	On 17/02/2017	Spot Bond	9.89000		101.42335		9.89000	101.39632			19,780,000,000.00	2,000,000	1,600,000.00
HWAY20	On 31/07/2020	Spot Bond	8.50500		107.84280		8.57000	107.49437			18,263,637,000,000.00	2,147,400,000	4,761,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.90000		274.68970		1.90000	274.61475			0.00	0	8,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.88000		275.11522		1.88000	275.04030			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.50500		99.48750		9.54500	99.11230			23,782,460,500,000.00	2,502,100,000	3,161,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.42500		100.16764		9.46500	99.78299			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		53.22601		100.00000	53.09706			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		13.81816		100.00000	13.78469			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		81.52676		100.00000	81.34719			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		36.97744		100.00000	36.88689			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		18.87504		100.00000	18.82881			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		9.73719		100.00000	9.71281			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		56.25457		100.00000	56.11526			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.67000		113.09089		1.67000	113.06071			109,811,933,830,000.00	65,755,649,000	96,666,748,700.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 31/01/2038	Spot Bond	2.06000	113.48205		2.06000	113.45056			8,178,200,000,000.00	3,970,000,000	87,314,161,300.00
I2046	On 31/03/2046	Spot Bond	2.21000	109.73859		2.21000	109.70776			442,000,000,000.00	200,000,000	44,769,793,800.00
I2050	On 31/12/2050	Spot Bond	2.18000	118.56620		2.18000	118.53292			3,488,000,000,000.00	1,600,000,000	31,243,223,900.00
IBC01	On 16/03/2015	Spot Bond	0.00000	93.25000		0.00000	93.25000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.69000	103.14664		7.72500	103.09433			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	101.39412		0.00000	101.37494			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.60173		0.00000	100.58168			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.19000	102.99515		8.22500	102.91042			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.48500	105.65828		8.55000	105.41471			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	7.80000	99.78676		7.82500	103.98478			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	99.80358		0.00000	101.35895			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.96362		0.00000	100.94493			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.77000	114.13335		4.77000	114.09348			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.01000	101.71977		8.04500	101.62351			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	101.22681		0.00000	101.20792			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	101.29985		0.00000	101.27986			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.62000	124.68458		1.62000	124.65148			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.12000	127.01842		2.09000	127.24963			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.65586		0.00000	100.63807			0.00	500,000,000	500,000,000.00
IBL38	On 02/04/2017	Spot Bond	0.00000	101.49708		0.00000	101.47720			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.60500	100.74044		8.67000	100.50170			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.98107		0.00000	100.96298			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	102.20394		0.00000	102.18375			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.98288		0.00000	100.96421			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL45	On 21/12/2018	Spot Bond		9.15500	98.08915		9.22000	97.82806			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.59500	91.50291		9.66000	91.21498			27,825,500,000.00	2,900,000	8,700,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.79438		0.00000	100.77612			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.68500	95.71888		8.75000	95.48807			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.64500	99.15167		9.71000	98.82900			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	101.27429		0.00000	101.25581			0.00	2,400,000,000	1,200,000,000.00
IBL53	On 31/07/2018	Spot Bond		0.00000	101.31254		0.00000	101.29351			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.95000	99.93603		7.98500	99.84260			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.93500	98.65069		9.00000	98.40280			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	101.45565		0.00000	101.43455			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	101.02603		0.00000	101.00792			0.00	60,000,000	30,000,000.00
IBL58	On 13/02/2017	Spot Bond		8.25500	101.98243		8.32000	101.79712			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.89500	102.54783		8.96000	102.26964			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.86500	103.89862		9.94000	103.39867			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.20489		0.00000	100.18601			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00373		100.00000	0.00372			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	101.31675		0.00000	101.29885			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	101.38163		0.00000	101.36290			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.20000	99.76017		9.26500	99.43041			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	99.89152		5.00000	99.87797			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	99.89152		5.00000	99.87797			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.95953		5.00000	100.94577			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	99.89152		5.00000	99.87797			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.30180		4.00000	100.29100			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.96270		0.00000	100.93781			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.91456		0.00000	100.89023			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.27361		0.00000	100.24848			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000	89.86125		100.00000	89.22393			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	106.19228		9.20000	106.16619			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.23771		0.00000	100.21584			0.00	300,000,000	100,000,000.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.23771		0.00000	100.21584			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	101.18389		0.00000	101.16135			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.80559		100.00000	7.78668			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	101.29368		0.00000	101.27579			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	101.15757		0.00000	101.13934			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	101.03008		0.00000	101.01190			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.69000	99.95547		9.72500	99.89949			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.77608		0.00000	100.75798			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	102.32137		0.00000	102.30568			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.53671		0.00000	100.51979			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.86848		0.00000	100.84204			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.29461		100.00000	6.27885			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond	100.00000	66.66667		100.00000	66.66667			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	85.48009		100.00000	85.28037			0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	85.21840		100.00000	85.02559			0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000	80.21978		100.00000	100.00000			0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000	85.74402		100.00000	85.14441			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN424U	On 10/06/2014	Spot Bond	100.00000		81.72483	100.00000	81.18000				0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000		86.98221	100.00000	86.36532				0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000		82.84531	100.00000	82.28554			2,110,000,000,000,000.00	21,100,000,000	21,100,000,000.00	
INA415	On 08/04/2014	Spot Bond	5.90000		97.13453	5.90000	97.13453				0.00	0	0.00
INA416	On 15/04/2014	Spot Bond	5.90000		99.88698	5.90000	99.87085				0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	5.90000		99.77421	5.90000	99.75812				0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	5.90000		99.66170	5.90000	99.64564				0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	5.90000		99.54944	5.95000	99.52948				0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	5.95000		99.43269	5.95000	99.41657			1,785,000,000,000.00	300,000,000	100,000,000.00	
INA421	On 20/05/2014	Spot Bond	5.95000		99.32000	5.95000	99.30392				0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	5.95000		99.20756	5.95000	99.19152				0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	6.05000		98.96655	6.05000	98.95031				0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	6.05000		98.62679	6.05000	98.61067				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.26849	0.00000	100.24379				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.24213		101.21694	11.30192	101.12371				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.24213		100.08240	11.30192	99.99021				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.40974	0.00000	100.38682				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.89416	0.00000	100.86610				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.40187	0.00000	100.37941				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.13992	6.50000	100.12242				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.50107	0.00000	100.47809				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.20795	0.00000	100.18879				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		97.45862	0.00000	97.44310				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING204	On 13/12/2015	Spot Bond	0.00000	100.53426	0.00000	100.51501				0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	99.95207	0.00000	99.93599				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	99.94489	0.00000	99.92653				0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000	101.02241	0.00000	101.00496				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.39263	0.00000	100.37062				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.13343	0.00000	100.11435				0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	102.22123	0.00000	102.20548				0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	102.14767	0.00000	102.13164				0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.36920	0.00000	100.35226				0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.36625	0.00000	100.34945				0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	100.52178	0.00000	100.50533				0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	99.93337	0.00000	99.91674				0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	101.11717	0.00000	101.09983				0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.99596	0.00000	100.97867				0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.88574	0.00000	100.86855				0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.87513	0.00000	100.85815				0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.68895	0.00000	100.67210				0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.40582	0.00000	100.38959				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.28228	0.00000	100.25637				0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.69912	0.00000	100.68225				0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond	0.00000	99.56178	0.00000	99.54613				0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond	100.00000	66.66668	100.00000	66.66667				0.00	0	0.00
IP268U	On 23/04/2014	Spot Bond	100.00000	96.81698	100.00000	96.56085				0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000	84.29561	100.00000	84.10138				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IP270U	On 10/07/2014	Spot Bond	100.00000		80.21978	100.00000	100.00000				0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000		81.29176	100.00000	81.11111				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		99.94470	0.00000	99.92614				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		99.94342	0.00000	99.92446				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		99.94262	0.00000	99.92339				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.70000		100.21224	8.73500	100.09779				0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	100.00000		99.27536	100.00000	99.09584				0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.63645	0.00000	100.61566				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.08500		102.39003	9.15000	102.17354			49,059,000,000.00	5,400,000	16,500,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000		100.07901	0.00000	100.01238				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.01898	0.00000	99.99969				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		101.07083	0.00000	101.04622				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.41744	0.00000	100.39411				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.87000		105.02380	8.90500	104.95908				0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		102.41789	0.00000	102.39426				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.83187	0.00000	100.80859				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.21000		117.74857	3.18000	117.95680				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.77000		131.11809	3.77000	131.07575				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.20075	0.00000	100.17808				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		99.99993	0.00000	99.97857				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		101.86850	0.00000	101.84518				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.67619	0.00000	100.65356				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.33448	0.00000	100.31195				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV030		On 31/01/2025	Spot Bond		3.67000	93.40569	3.67000	93.37568			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond		3.67000	99.14075	3.67000	99.10890			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond		0.00000	100.73649	0.00000	100.71264			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond		0.00000	101.32022	0.00000	101.29647			0.00	0	0.00
IV04Q		On 10/09/2014	Spot Bond		0.00000	100.53671	0.00000	100.51979			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond		12.22500	110.84261	12.29000	110.59724			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond		0.00000	101.80894	0.00000	101.78271			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond		3.77000	131.11809	3.77000	131.07575			0.00	0	0.00
IV422U		On 29/05/2014	Spot Bond		100.00000	88.59560	100.00000	87.97605			0.00	0	0.00
IV424U		On 12/06/2014	Spot Bond		100.00000	99.17356	100.00000	98.36065			0.00	0	0.00
IV427U		On 03/07/2014	Spot Bond		100.00000	85.76049	100.00000	85.16077			0.00	0	0.00
IVA01A		On 28/08/2014	Spot Bond		0.00000	100.75108	0.00000	100.73296			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond		0.00000	101.35960	0.00000	101.34252			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond		0.00000	100.89916	0.00000	100.88177			0.00	0	0.00
IVA415		On 10/04/2014	Spot Bond		5.90000	97.13453	5.90000	99.95153			0.00	0	0.00
IVA416		On 17/04/2014	Spot Bond		5.90000	99.85473	5.90000	99.83862			0.00	0	0.00
IVA417		On 24/04/2014	Spot Bond		5.90000	99.74204	5.90000	99.72596			0.00	0	0.00
IVA419		On 08/05/2014	Spot Bond		5.90000	99.51741	5.95000	99.49720			0.00	0	0.00
IVA420		On 15/05/2014	Spot Bond		5.95000	99.40047	5.95000	99.38436			0.00	0	0.00
IVA422		On 29/05/2014	Spot Bond		5.95000	99.17548	5.95000	99.15945			0.00	0	0.00
IVA424		On 12/06/2014	Spot Bond		6.05000	98.93409	6.05000	98.91787			0.00	0	0.00
IVA427		On 03/07/2014	Spot Bond		6.05000	98.59455	6.05000	98.57844		1,815,000,000,000.00	300,000,000	100,000,000.00	
IVC002		On 12/02/2020	Spot Bond		0.00000	101.21786	0.00000	101.19673			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond		0.00000	101.31832	0.00000	101.29826			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC005	On 27/07/2015	Spot Bond	0.00000	101.36558	0.00000	101.34537				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	101.75960	0.00000	101.74115				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.13228	0.00000	100.11323				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	101.14989	0.00000	101.13198				0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	101.11650	0.00000	101.09929				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	101.02005	0.00000	101.00298				0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	101.14498	0.00000	101.12715				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.90603	0.00000	100.88775				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.96464	0.00000	100.94348				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.81492	0.00000	100.79519				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	99.94352	0.00000	99.92456				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	99.94311	0.00000	99.92402				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	99.94232	0.00000	99.92295				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	99.94592	0.00000	99.92776				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	99.78896	0.00000	99.76946				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	101.31827	0.00000	101.29820				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.46194	0.00000	100.44174				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	101.01173	0.00000	100.99251				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.78425	0.00000	100.76621				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.77588	0.00000	100.75803				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.16246	0.00000	100.14178				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	100.00000	53.34457	100.00000	100.00000				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	62.65680	100.00000	62.49990				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDC05U	On 15/05/2014	Spot Bond	100.00000		91.47870	100.00000	91.25000				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		91.47870	100.00000	91.25000				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		101.46720	0.00000	101.44629				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		66.03611	100.00000	65.87259				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.10771	0.00000	100.08857				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		23.71291	100.00000	23.65353				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		99.91910	0.00000	99.89879				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		58.91787	100.00000	58.77034				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		60.24290	100.00000	60.09205				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		64.83807	100.00000	64.67751				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		61.32730	100.00000	61.21095				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		64.25735	100.00000	64.09644				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		57.95428	100.00000	57.81389				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		61.08289	100.00000	60.88577				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.91615	0.00000	100.89346				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.64863	0.00000	101.62356				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.70000		137.08297	8.76500	136.40606				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.76906	0.00000	100.75071				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.45883	0.00000	100.43962				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.82561	0.00000	100.80570				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.75012	0.00000	100.73107				0.00	0	1,000,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000		101.39461	0.00000	101.37439				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.18500		96.91207	9.25000	96.70938			173,596,500,000.00		18,900,000	45,500,000.00
LGL03	On 03/04/2018	Spot Bond	9.33500		94.63658	9.40000	94.40847			0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL04	On 14/08/2020	Spot Bond	9.74500	98.69695		9.81000	98.37422			21,439,000,000.00	2,200,000	11,100,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.84863		0.00000	100.81921			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.69000	103.48142		10.72500	103.39931			22,235,200,000,000.00	2,080,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.92642		0.00000	100.89429			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.98938		0.00000	100.96913			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	101.05679		0.00000	101.03514			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	101.13757		0.00000	101.11428			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000	101.17049		0.00000	101.15355			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.03322		0.00000	100.01661			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000	99.82489		0.00000	99.81030			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000	99.46335		0.00000	99.44757			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	100.55856		0.00000	100.54260			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	99.10792		0.00000	99.09199			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	98.57304		0.00000	98.56985			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	96.85715		0.00000	96.83978			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000	50.00000		100.00000	99.72678			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	62.91635		100.00000	62.79698			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	58.91787		100.00000	58.77034			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.76342		0.00000	100.73347			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	55.06442		100.00000	54.93102			0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond	100.00000	99.18478		100.00000	98.91599			0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond	100.00000	95.30026		100.00000	95.05208			0.00	0	0.00
MAQ18U	On 17/04/2014	Spot Bond	100.00000	98.38275		100.00000	98.11828			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ19U	On 08/05/2014	Spot Bond	100.00000		93.11224		100.00000	92.87532			4,000,000,000,000,000.00	40,000,000,000	40,000,000,000.00
MBC022	On 17/04/2014	Spot Bond	0.00000		99.91329		0.00000	99.89884			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		99.93578		0.00000	99.91959			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.84943		0.00000	100.83213			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.24222		0.00000	100.17749			0.00	1,200,000,000	300,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000		99.91150		0.00000	99.89365			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.56163		0.00000	100.54322			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		101.24966		0.00000	101.22975			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.58336		0.00000	100.56505			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.54318		0.00000	100.52617			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.89488		0.00000	100.87663			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.98179		0.00000	100.96505			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		101.06053		0.00000	101.04244			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		68.89166		100.00000	99.72677			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		82.38806		100.00000	82.14286			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		62.99306		100.00000	62.83532			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		22.01392		100.00000	21.96059			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		53.74491		100.00000	53.61471			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.07500		99.72039		9.14000	99.43941			13,612,500,000.00	1,500,000	144,500,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.61827		0.00000	100.59686			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.57522		0.00000	100.55531			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		99.94745		0.00000	99.92983			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.07401		0.00000	100.05550			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.07452		0.00000	100.05588			0.00	400,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.07708		0.00000	100.05780			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		101.65197		0.00000	101.63162			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		101.74004		0.00000	101.71875			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.42000		100.51199		8.48500	100.34599			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.14500		103.18692		9.21000	102.91505			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.87500		103.34298		9.94000	102.96843			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.74000		104.59362		6.76500	104.55790			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.40614		0.00000	100.38756			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.42100		0.00000	100.40174			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.94500		101.87670		10.01000	101.57715			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.69000		101.68866		7.72500	101.62090			1,554,918,000,000.00	202,200,000	4,860,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.83888		0.00000	100.81863			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.34500		101.67271		9.41000	101.47544			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.49293		0.00000	100.47311			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.75000		102.23059		9.81500	101.87934			7,800,000,000,000.00	800,000,000	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		9.28320		100.00000	9.26071			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.80467		0.00000	100.78524			0.00	800,000,000	200,000,000.00
MQB02	On 31/05/2017	Spot Bond	9.04500		101.55772		9.11000	101.36043			28,039,500,000.00	3,100,000	119,600,000.00
MTN02	On 13/07/2014	Spot Bond	6.22500		103.45412		6.25000	103.43020			11,239,362,000,000.00	1,805,520,000	820,960,000.00
MTN03	On 13/07/2015	Spot Bond	7.79000		104.09884		7.82500	104.03500			2,804,400,000,000.00	360,000,000	90,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.98500		105.60692		9.05000	105.39752			44,925,000,000.00	5,000,000	29,800,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.78138		100.89771	6.76426			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.87058		100.61875	6.85327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	101.02942		0.00000	101.01091			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	101.04616		0.00000	101.02735			0.00	400,000,000	100,000,000.00
N4A411	On 14/08/2020	Spot Bond	0.00000	101.06137		0.00000	101.04228			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	101.06882		0.00000	101.04960			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	101.16047		0.00000	101.13960			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	101.26710		0.00000	101.24431			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.43474		100.00000	0.43365			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.43474		100.00000	0.43365			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.21500	97.65735		9.29000	97.21110			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.64000	99.92747		7.67500	99.83508			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	101.37056		0.00000	101.35375			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.46500	100.64283		9.53000	100.30805			266,913,000,000.00	28,200,000	9,400,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	101.54621		0.00000	101.52937			0.00	1,000,000,000	500,000,000.00
NBK12A	On 19/03/2021	Spot Bond	9.20000	101.48301		9.26500	101.12886			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.99596		0.00000	100.97779			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.56500	101.63916		9.64000	101.13711			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	102.34392		0.00000	102.32477			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	101.10993		0.00000	101.09200			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	102.03091		0.00000	102.01128			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	101.20931		0.00000	101.19154			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.91519		0.00000	100.89746			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.40758	0.00000	100.38969				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.39000	104.96754	7.42500	104.89878				739,000,000.00	100,000	693,400,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	102.36571	0.00000	102.34667				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.97500	111.17737	9.04000	110.85989				40,387,500,000.00	4,500,000	14,100,000.00
NBK4	On 28/10/2024	Spot Bond	10.87500	33.65870	10.94000	33.44175				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.79000	106.44611	7.82500	106.38944				0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	101.53881	0.00000	101.51855				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	101.62725	0.00000	101.60588				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.14000	102.63250	8.17500	102.54739				35,002,000,000.00	4,300,000	1,411,600,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.34443	0.00000	100.32516				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.94254	0.00000	100.92135				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.24059	0.00000	100.21846				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.08465	0.00000	100.01664				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	99.91930	0.00000	99.89900				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.79927	0.00000	100.77845				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	88.94962	0.00000	88.93115				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.75684	0.00000	100.73712				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	101.38117	0.00000	101.36105				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN65	On 25/01/2016	Spot Bond	0.00000	101.51257	0.00000	101.49065				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	101.34771	0.00000	101.32723				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	99.93740	0.00000	99.91642				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	85.15312	0.00000	85.13401				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.54632	0.00000	100.52872				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	101.09542	0.00000	101.07461				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.44026	0.00000	100.42012				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.41652	0.00000	100.39747				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.03867	0.00000	100.01929				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.40195	0.00000	100.38356				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.39448	0.00000	100.37639				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.39419	0.00000	100.37611				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	101.31438	0.00000	101.29533				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.45724	0.00000	100.43627				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.04500	104.37934	10.11000	103.93911				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.45431	0.00000	100.43348				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.08000	103.16904	10.14500	102.72110				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.45724	0.00000	100.43627				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.40917	0.00000	100.39040				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.71012	0.00000	100.69125				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.64000	103.21180	8.67500	103.14094				0.00	0	20,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	104.06315	0.00000	104.03799				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.92902	0.00000	100.90636				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.35500	100.85650	10.42000	100.42851				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED16	On 08/04/2024	Spot Bond	0.00000		100.06675		0.00000	100.04449			0.00	2,000,000,000	2,000,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.06784		0.00000	100.00387			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.43500		114.83243		12.50000	114.55843			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		111.29731		0.00000	111.26100			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		101.94101		0.00000	101.92596			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.95367		0.00000	100.92834			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.14000		162.92201		2.14000	162.87650			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.99500		103.64059		9.06000	103.30544			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.55719		0.00000	100.53961			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000		100.53886		0.00000	100.52187			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.62500		105.11057		9.69000	104.77826			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.87090		0.00000	100.85179			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.89785		0.00000	100.88078			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		101.10509		0.00000	101.08752			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.82087		0.00000	100.80286			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.85219		0.00000	100.83349			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.82500		105.91989		9.89000	105.52067			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.88353		0.00000	100.86415			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.85225		0.00000	100.83355			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.87095		0.00000	100.85185			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.02500		105.12236		10.09000	104.79232			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.93358		0.00000	100.91310			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.89605		0.00000	100.87639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.88346	0.00000	100.86408				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	101.12067	0.00000	101.09608				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	101.04457	0.00000	101.02166				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.90847	0.00000	100.88854				0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.14000	105.23388	7.17500	105.21136				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.81500	117.26358	8.88000	116.97341			5,641,600,000,000.00	640,000,000	820,000,000.00	
NRA022	On 31/10/2022	Spot Bond	9.13000	123.71713	9.19500	123.26202			9,130,000,000,000.00	1,000,000,000	700,000,000.00	
NRA023	On 31/05/2023	Spot Bond	2.03500	169.40837	2.03500	169.36154			407,000,000,000.00	200,000,000	8,500,000,000.00	
NRA028	On 30/11/2028	Spot Bond	9.40000	126.83049	9.46500	126.20593			5,828,000,000,000.00	620,000,000	310,000,000.00	
NTC10	On 18/04/2014	Spot Bond	0.00000	99.79086	0.00000	99.77154				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	99.79619	0.00000	99.77735				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.54442	0.00000	101.52393				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	101.35079	0.00000	101.33121				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	102.15179	0.00000	102.13355				0.00	1,000,000,000	500,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.36201	0.00000	100.34177				0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.81284	0.00000	100.79370				0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.84202	0.00000	100.82219				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.95893	0.00000	100.93582				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	101.20421	0.00000	101.17486				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.16086	100.00000	17.11788				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	31.56910	100.00000	31.49092				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.92000	106.94351	6.95500	106.87200			110,028,000,000.00	15,900,000	1,451,000,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	15.99673	100.00000	15.95667				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	97.17000	0.00000	97.17000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PCF03	On 06/04/2015	Spot Bond	100.00000		56.07030	100.00000	55.93298				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		101.03094	0.00000	101.01241				0.00	800,000,000	400,000,000.00
PMM11	On 23/01/2015	Spot Bond	0.00000		101.27263	0.00000	101.25427				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.74126	0.00000	100.72313				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.66882	0.00000	100.65071				0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000		100.92879	0.00000	100.91278				0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000		100.80068	0.00000	100.78467				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.82959	0.00000	100.81072				0.00	800,000,000	200,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.59171	0.00000	100.57236				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.59185	0.00000	100.57434				0.00	800,000,000	200,000,000.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.44680	0.00000	100.42877				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.43944	0.00000	100.42170				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.48897	0.00000	100.46932				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.46350	0.00000	100.44479				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.44814	0.00000	100.43005				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.51464	0.00000	100.49395				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.48354	0.00000	100.46402				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.46418	0.00000	100.44544				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.54299	0.00000	100.52116				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.50687	0.00000	100.48641				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.48286	0.00000	100.46338				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		101.25416	0.00000	101.23547				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		101.29456	0.00000	101.27531				0.00	0	0.00

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	101.31273		0.00000	101.29324			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	101.35313		0.00000	101.33308			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	101.52678		0.00000	101.50435			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	101.56715		0.00000	101.54417			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	101.49418		0.00000	101.47252			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.69000	103.76407		6.72500	103.73031			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	6.59500	97.24150		6.62000	97.21419			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	8.12000	39.42117		8.18500	39.12566			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.69000	110.09817		6.72500	110.02851		8,165,522,773,517,000.00	15,324,779,300	56,675,079,500.00	
R158		On 15/09/2015	Spot Bond	6.69000	110.09817		6.72500	110.02851			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	6.59000	91.16499		6.62500	91.10480			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.69000	116.00019		6.72500	115.89482			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	6.52000	85.58227		6.55500	85.49692			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.30000	120.24248		8.36500	119.65415		9,030,431,778,900,000.00	97,642,383,000	20,701,369,200.00	
R187P		On 21/12/2026	Spot Bond	8.04000	36.76218		8.10500	36.46379			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.96000	34.33545		8.02500	34.03545			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.63000	280.50175		1.63000	280.42726		76,906,134,325,000.00	47,181,677,500	30,777,837,500.00	
R201		On 21/12/2014	Spot Bond	6.22500	104.34425		6.25000	104.30956		1,238,910,478,410,000.00	99,021,763,600	80,800,000,000.00	
R202		On 07/12/2033	Spot Bond	1.96000	218.45337		1.96000	218.39339		325,864,229,600,000.00	66,257,260,000	57,975,200,000.00	
R2023		On 28/02/2023	Spot Bond	8.16500	98.28432		8.24000	97.80444		9,864,339,726,033,500.00	08,124,889,900	21,356,199,900.00	
R203		On 15/09/2017	Spot Bond	7.48500	102.87092		7.55000	102.65439		8,456,454,168,808,500.00	29,786,796,100	75,521,810,200.00	
R2030		On 31/01/2030	Spot Bond	8.72500	95.37166		8.78000	94.90445		4,122,662,837,500,000.00	72,511,500,000	90,208,900,000.00	
R2037		On 31/01/2037	Spot Bond	8.93000	97.46304		8.97000	97.06661		3,433,945,409,442,000.00	84,540,359,400	90,255,359,400.00	
R204		On 21/12/2018	Spot Bond	7.72500	103.48744		7.79000	103.21242		1,581,986,767,925,000.00	99,286,313,000	07,319,928,200.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond	9.01000	98.24169		9.04500	97.85943			4,446,317,596,997,000.00	93,486,969,700	02,022,379,700.00
R207	On 15/01/2020	Spot Bond	7.94500	98.54065		8.01000	98.22958			3,227,018,783,464,500.00	64,823,006,100	93,255,636,700.00
R208	On 31/03/2021	Spot Bond	8.05000	93.36648		8.11500	93.01991			8,991,954,919,675,000.00	17,013,033,500	75,641,488,700.00
R209	On 31/03/2036	Spot Bond	8.85500	75.14989		8.89500	74.82484			9,893,796,646,926,500.00	17,311,874,300	83,041,500,000.00
R210	On 31/03/2028	Spot Bond	1.85000	163.81853		1.87000	163.38805			77,021,861,965,000.00	41,633,438,900	24,547,957,500.00
R211	On 31/01/2017	Spot Bond	0.92000	127.06382		0.92000	127.03253			16,987,800,000,000.00	18,465,000,000	28,240,500,000.00
R212	On 31/01/2022	Spot Bond	1.55000	132.19514		1.52000	132.43936			281,218,515,000,000.00	81,431,300,000	96,867,245,500.00
R213	On 28/02/2031	Spot Bond	8.70000	85.88443		8.74500	85.51436			9,825,823,061,520,000.00	29,404,949,600	39,540,619,600.00
R214	On 28/02/2041	Spot Bond	8.92500	76.15612		8.96000	75.85717			8,308,444,371,832,500.00	30,918,136,900	54,369,136,300.00
R226C	On 15/09/2014	Spot Bond	6.19500	97.40446		6.22000	97.37810			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.75000	94.03386		6.78500	93.98733			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.59000	91.16499		6.62500	91.10480			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.51000	88.38874		6.54500	88.31558			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.52000	85.58227		6.55500	85.49692			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.28000	98.79315		6.30500	98.77155			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.23000	95.82552		6.25500	95.79316			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.66000	92.46924		6.69500	92.41510			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.53000	89.68035		6.56500	89.61294			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.51000	86.88179		6.54500	86.80182			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.57000	84.01129		6.60500	83.91962			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.46000	79.13512		7.52500	78.96084			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.51000	76.15378		7.57500	75.96221			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.73000	72.74806		7.79500	72.54211			0.00	0	0.00

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	7.71000	70.10433		7.77500	69.88401			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.69000	67.56969		7.75500	67.33628			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.68000	65.10352		7.74500	64.85835			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.90500	61.86048		7.97000	61.60812			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.88500	59.58511		7.95000	59.32350			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.97000	56.98884		8.03500	56.72087			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.94000	54.92668		8.00500	54.65133			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.91000	52.95443		7.97500	52.67251			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.88000	51.06776		7.94500	50.78000			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.84000	49.30614		7.90500	49.01298			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.80000	47.62365		7.86500	47.32569			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.24000	43.90122		8.30500	43.61298			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.20000	42.33767		8.26500	42.04657			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.16000	40.84554		8.22500	40.55202			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.12000	39.42117		8.18500	39.12566			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.08000	38.06113		8.14500	37.76401			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.04000	36.76218		8.10500	36.46379			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.00000	35.52126		8.06500	35.22191			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.96000	34.33545		8.02500	34.03545			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	99.90124		0.00000	99.87647			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.02827		0.00000	101.00517			0.00	3,000,000,000	1,500,000,000.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	99.92711		0.00000	99.90266			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.91093		0.00000	101.88718			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	14.54918		100.00000	14.51275			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB2U	On 24/07/2017	Spot Bond	100.00000		6.65398	100.00000	6.63751				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		18.08664	100.00000	18.04283				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000		100.69576	0.00000	100.67629				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.21398	0.00000	100.19428				0.00	300,000,000	120,000,000.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.62348	0.00000	100.60330				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		101.16002	0.00000	101.14117				0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond	0.00000		100.90597	0.00000	100.88979				0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000		100.99833	0.00000	100.98051				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.31487	0.00000	100.29722				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000		101.49444	0.00000	101.47474				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.97405	0.00000	100.95439				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		101.72415	0.00000	101.70365				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		101.31421	0.00000	101.29340				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.63529	0.00000	100.61540				0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000		100.17135	0.00000	100.15399				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		101.46487	0.00000	101.44530				0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000		102.36922	0.00000	102.35321				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.81654	0.00000	100.79685				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.71142	0.00000	100.69084				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000		100.75648	0.00000	100.73675				0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000		101.78753	0.00000	101.75932				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.32838	0.00000	100.29825				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP006	On 30/04/2019	Spot Bond	0.00000	102.26979		0.00000	102.23644			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	102.03287		0.00000	102.00303			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	102.03287		0.00000	102.00303			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.43677		0.00000	100.40736			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.48680		0.00000	100.45403			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.89416		0.00000	100.86610			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	104.47808		12.35000	104.44350			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.74798		0.00000	100.72456			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	14.39283		100.00000	14.35679			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.70000		0.00000	100.67806			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	101.14361		0.00000	101.12152			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	99.93442		0.00000	99.91259			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	101.62891		0.00000	101.60726			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	101.06468		0.00000	101.04075			0.00	300,000,000	100,000,000.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.49607		100.00000	2.48996			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	13.55407		100.00000	13.52087			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	24.99489		100.00000	24.93230			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	14.30023		100.00000	14.28271			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	19.98878		100.00000	19.93872			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	105.99760		0.00000	105.94746			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	103.04587		0.00000	103.00223			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.35000	102.87476		9.41500	107.48473			17,765,000,000.00	1,900,000	596,100,000.00
RW23	On 10/12/2023	Spot Bond	9.41500	103.75751		9.49000	103.26142			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.85000	106.43763		9.89500	106.05724			0.00	0	0.00

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		89.68059	100.00000	89.46078				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		98.33665	0.00000	98.36778				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.94000		110.79651	7.97500	110.68783				0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.98841	0.00000	100.96666				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.53500		103.83076	9.60000	103.60766			51,489,000,000,000.00	5,400,000,000	1,350,000,000.00	
SBK15	On 23/01/2022	Spot Bond	0.00000		101.53323	0.00000	101.51223				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.53641	0.00000	100.51486				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		101.53883	0.00000	101.51688				0.00	1,230,000,000	1,230,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		101.58578	0.00000	101.56377				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		101.55449	0.00000	101.53289				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.79000		105.58995	7.82500	105.53017			1,558,000,000.00	200,000	1,076,600,000.00	
SBK9	On 10/04/2018	Spot Bond	9.32500		96.99370	9.39000	96.76089			932,500,000.00	100,000	394,300,000.00	
SBK111	On 09/04/2014	Spot Bond	2.52000		134.77790	2.52000	130.64135				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.15000		108.04421	8.18500	107.97209				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.01000		108.23881	8.04500	108.16692				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.94000		108.33630	7.97500	108.26452				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.88500		98.75299	8.95000	98.54337				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.08500		108.13450	8.12000	108.06249				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.05000		108.18316	8.08500	108.11121				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.48560	0.00000	100.46609				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.53617	0.00000	100.52270				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.43900	0.00000	100.41445				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.16327	0.00000	100.14248				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS13	On 22/09/2017	Spot Bond	8.53500	101.54483		8.60000	101.32998			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.71789		0.00000	101.69897			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.35636		0.00000	100.33642			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	104.48519		0.00000	104.45786			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.20000	108.09912		9.26500	107.72511			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.95000	104.75683		10.01500	104.27639			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	101.14137		0.00000	101.11968			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.48865		0.00000	101.47145			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	101.16223		0.00000	101.14265			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.65536		0.00000	103.63266			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.82500	103.54616		8.89000	103.25820		13,346,930,000,000.00	1,512,400,000	1,458,700,000.00	
SBS26U	On 28/02/2017	Spot Bond	100.00000	9.64525		100.00000	9.62367			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.70500	104.03455		9.78000	103.53086			0.00	0	2,500,000,000.00
SBS3	On 25/05/2026	Spot Bond	9.00000	97.25557		9.06500	96.77852			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.75000	97.38050		9.81500	97.02579		1,950,000,000.00	200,000	7,000,000.00	
SBS9	On 07/07/2016	Spot Bond	7.87000	110.10134		7.90500	110.00384		59,025,000,000.00	7,500,000	18,300,000.00	
SBSI11	On 07/12/2023	Spot Bond	2.16000	269.22985		2.16000	269.15450			0.00	0	100,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.62000	124.68458		1.62000	124.65148		972,000,000,000.00	600,000,000	650,000,000.00	
SCM107	On 15/09/2017	Spot Bond	0.00000	104.64000		0.00000	104.43000			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
SHF01	On 15/12/2016	Spot Bond	100.00000		9.17130		100.00000	9.14908			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.19000		122.78678		2.19000	122.75227			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.13992		6.50000	100.12242			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.52616		0.00000	100.50406			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.22291		0.00000	100.20240			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		101.85963		0.00000	101.83719			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.51500		100.37287		9.58000	100.17286			149,385,500,000.00	15,700,000	8,600,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.58546		0.00000	101.56328			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.01873		0.00000	99.99983			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.35437		0.00000	100.33450			0.00	400,000,000	100,000,000.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.32500		0.00000	100.30682			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		101.14632		0.00000	101.12869			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		9.76163		100.00000	9.73719			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.60329		0.00000	100.58311			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.99000		104.91469		8.02500	104.81663			27,805,200,000,000.00	3,480,000,000	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.32500		99.10797		9.39000	98.85813			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.83500		98.89649		8.90000	98.68663			33,396,300,000,000.00	3,780,000,000	1,890,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.97430		0.00000	100.95572			0.00	1,200,000,000	300,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.94758		0.00000	100.92806			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.31406		0.00000	101.29559			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.95431		0.00000	100.93465			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		101.43665		0.00000	101.41582			0.00	0	0.00

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	8.58500	104.79391		8.65000	104.63920			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.02863		0.00000	100.01011			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.43123		0.00000	100.41342			0.00	0	500,000,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000	99.90604		0.00000	99.88710			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.60000	92.97783		9.66500	92.67527			82,560,000,000.00	8,600,000	2,425,800,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.81511		0.00000	100.79389			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.34412		0.00000	100.32241			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	101.43174		0.00000	101.41093			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.65800	85.69129		9.72300	85.37568			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.72000	85.41134		9.78500	85.09686			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.47000	103.50073		7.49500	103.46300			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.20500	93.10814		9.27000	92.81493			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.50154		0.00000	100.48053			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.66500	99.38635		8.73000	99.17567			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.42000	105.20807		2.42000	105.17784			33,880,000,000,000.00	14,000,000,000	14,000,000,000.00
SSN012	On 21/12/2018	Spot Bond	8.67500	99.86083		8.74000	99.59516			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	99.69746		0.00000	99.68090			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	101.13665		0.00000	101.11021			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.72000	108.79178		9.78500	108.27781			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.72081		0.00000	100.70202			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.07520		0.00000	100.05595			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.47575		0.00000	100.45582			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.93000	77.02142		9.97500	76.70308			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000	99.91614		0.00000	99.89923			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN024	On 21/01/2019	Spot Bond		0.00000	99.78454		0.00000	101.49706			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond		0.00000	99.82258		0.00000	99.80780			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond		0.00000	99.71888		0.00000	99.70408			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond		0.00000	99.71897		0.00000	99.70418			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond		0.00000	99.61570		0.00000	99.59968			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond		0.00000	99.48881		0.00000	99.47284			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond		0.00000	99.47282		0.00000	99.45685			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond		0.00000	99.44038		0.00000	99.42439			0.00	300,000,000	100,000,000.00
SY1053	On 16/05/2014	Spot Bond		0.00000	99.44116		0.00000	99.42519			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond		0.00000	99.37614		0.00000	99.36014			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond		0.00000	99.34316		0.00000	99.32714			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond		0.00000	99.25628		0.00000	99.24011			0.00	0	0.00
SY1062	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.98398			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond		0.00000	99.03382		0.00000	99.01772			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond		0.00000	98.90995		0.00000	98.89368			0.00	0	0.00
SY1066	On 17/04/2014	Spot Bond		100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond		0.00000	98.89252		0.00000	98.87623			0.00	0	0.00
SY1068	On 16/04/2014	Spot Bond		0.00000	99.91954		0.00000	99.90345			0.00	0	0.00
SY1069	On 05/05/2014	Spot Bond		0.00000	99.61190		0.00000	99.59573			0.00	0	0.00
SY1071	On 08/05/2014	Spot Bond		0.00000	99.57727		0.00000	99.56161			0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond		100.00000	86.08491		100.00000	85.88235			0.00	0	0.00
SY1073	On 12/05/2014	Spot Bond		100.00000	92.17172		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
SZ18	On 30/09/2015	Spot Bond	7.15000	107.71083		7.18500	107.63962			4,004,000,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.90000	100.97473		8.96500	100.48851			0.00	0	45,000,000.00
T018	On 15/07/2014	Spot Bond	100.00000	83.61278		100.00000	83.43139			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	65.21917		100.00000	65.05766			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	28.94193		100.00000	28.86946			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	99.81108		0.00000	99.79359			0.00	800,000,000	200,000,000.00
TFS112	On 02/05/2016	Spot Bond	0.00000	101.20097		0.00000	101.18266			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.86098		0.00000	100.84401			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.72498		0.00000	100.70609			0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000	99.79807		0.00000	99.78364			0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000	98.75057		0.00000	98.74748			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.80405		0.00000	100.78722			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.39133		0.00000	100.37343			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.41215		0.00000	100.39330			0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000	98.91777		0.00000	98.90185			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	101.19730		0.00000	101.17916			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.94000	103.30250		7.97500	103.20719			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	101.44071		0.00000	101.42108			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	101.48491		0.00000	101.46471			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	101.77662		7.83000	101.75503			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	101.41640		0.00000	101.39707			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	101.47166		0.00000	101.45162			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	101.44130		0.00000	101.42021			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	101.41640		0.00000	101.39707			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A8	On 18/10/2038	Spot Bond		0.00000	101.47166		0.00000	101.45162			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	101.62603		7.16000	101.60629			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	101.57993		0.00000	101.55852			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	101.57109		0.00000	101.54979			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	101.78312		0.00000	101.75911			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	101.75441		0.00000	101.73078			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	102.62123		0.00000	102.58642			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	102.52208		0.00000	102.48855			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	101.41419		0.00000	101.39488			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	101.48491		0.00000	101.46471			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	101.93036		8.73000	101.90630			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	101.40756		0.00000	101.38834			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	101.47166		0.00000	101.45162			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.19500	98.35837		9.26000	98.11320			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	101.58435		0.00000	101.56287			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	101.56005		0.00000	101.53888			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	101.77870		0.00000	101.75476			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	101.76988		0.00000	101.74604			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	102.46699		0.00000	102.43417			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	102.47580		0.00000	102.44287			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	101.48350		0.00000	101.46393			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	7.10197		101.06155	7.08422			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	101.40756		0.00000	101.38834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A3	On 18/04/2036	Spot Bond	0.00000	110.19298		0.00000	110.17344			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	101.60644		0.00000	101.58469			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	101.69480		0.00000	101.67191			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	102.63004		0.00000	102.59512			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.85415		0.00000	101.83563			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	101.45025		0.00000	101.43110			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.47242		0.00000	101.45299			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	101.45025		0.00000	101.43110			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.47242		0.00000	101.45299			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	101.48350		0.00000	101.46393			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	101.43696		0.00000	101.41797			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	101.47242		0.00000	101.45299			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.59430		0.00000	101.57335			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.59430		0.00000	101.57335			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.59430		0.00000	101.57335			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.77156		0.00000	101.74838			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.81587		0.00000	101.79214			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.76048		0.00000	101.73745			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	102.64631		0.00000	102.61211			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	102.70165		0.00000	102.66675			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	102.67952		0.00000	102.64490			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.44000	108.75718		8.47500	108.69702			5,908,000,000.00	700,000	996,500,000.00
TL20	On 22/02/2020	Spot Bond	10.24500	82.66771		8.18500	90.84421			153,675,000,000,000.00	15,000,000,000	15,000,000,000.00
TN17	On 14/11/2017	Spot Bond	8.32500	106.58887		8.43000	106.23928			11,659,995,000,000.00	1,400,600,000	7,314,013,200.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN20	On 17/09/2020	Spot Bond	9.25000	106.65901		9.31500	106.31164			68,462,448,650,000.00	7,401,345,800	16,674,700,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.56110		100.00000	100.00000			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.34500	113.71203		9.42000	113.18871			160,909,686,000,000.00	17,218,800,000	10,978,800,000.00
TN25	On 19/08/2025	Spot Bond	9.50000	101.31617		9.56500	100.84556			243,770,000,000,000.00	25,660,000,000	15,980,000,000.00
TN27	On 14/11/2027	Spot Bond	9.44500	99.49917		9.51000	98.99796			128,481,712,081,000.00	13,603,145,800	6,809,430,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	101.21642		0.00000	101.19863			0.00	800,000,000	200,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	101.97285		0.00000	101.95286			0.00	23,879,900	2,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	101.08934		0.00000	101.07092			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	101.02613		0.00000	101.00664			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	101.05360		0.00000	101.03359			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	101.05640		0.00000	101.03633			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	101.19185		0.00000	101.16920			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	101.47268		0.00000	101.44468			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.31040		0.00000	100.24575			0.00	800,000,000	200,000,000.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.07576		0.00000	100.00991			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.07739		0.00000	100.01115			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	100.00000	2.04176		100.00000	100.00000			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	100.00000	2.04176		100.00000	2.03864			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.30475		10.00000	100.27701			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.29716		9.75000	100.27010			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.29784		100.00000	10.27040			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	99.91183		0.00000	99.89713			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	99.79550		0.00000	99.78089			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP144	On 15/05/2014	Spot Bond	0.00000	99.48882	0.00000	99.47379				0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	99.29749	0.00000	99.28286				0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	97.24526	0.00000	97.22943				0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000	99.68933	0.00000	99.67454				0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	96.54461	0.00000	96.52861				0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	96.36539	0.00000	96.34959				0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	99.05854	0.00000	99.04336				0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	98.38712	0.00000	98.37161				0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	95.27569	0.00000	95.25917				0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	97.97734	0.00000	97.96020				0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	94.25001	0.00000	94.23085				0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	97.76555	0.00000	97.74862				0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	94.04173	0.00000	94.02694				0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	93.88516	0.00000	93.86652				0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	97.26399	0.00000	97.24689				0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	93.73258	0.00000	93.71425				0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	93.51171	0.00000	93.49349				0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.32620	100.00000	13.29283				0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000	98.38275	100.00000	100.86167				0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000	101.31759	0.00000	101.30262				0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond	0.00000	101.28764	0.00000	101.27267				0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond	0.00000	101.25770	0.00000	101.24273				0.00	0	0.00
TWC03U	On 15/04/2014	Spot Bond	100.00000	98.91599	100.00000	98.64865				0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond	0.00000	101.21278	0.00000	101.19781				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC042	On 23/04/2014	Spot Bond	0.00000	101.18284	0.00000	101.16786				0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond	0.00000	100.83841	0.00000	100.82229				0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.86220	0.00000	100.84522				0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000	100.81164	0.00000	100.79541				0.00	0	0.00
TWC046	On 09/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000	101.43951	0.00000	101.42237				0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000	100.95523	0.00000	100.93686				0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	0.00000	101.26690	0.00000	101.25182				0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000	100.85123	0.00000	100.83486				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.45000	107.36909	9.51500	107.00592				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	99.80802	0.00000	99.79025				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	99.76982	0.00000	99.74857				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.09507	0.00000	100.02456				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.82500	101.81796	9.89000	101.60560				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.25477	0.00000	100.23760				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.24343	0.00000	100.22575				0.00	0	22,500,000,000.00
VKE01	On 08/05/2015	Spot Bond	0.00000	101.14627	0.00000	101.12708				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	101.18537	0.00000	101.16553				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	101.18708	0.00000	101.16721				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.26787	0.00000	100.24843				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.27548	0.00000	100.25550				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.05000	115.16802	7.08500	115.07289			33,840,000,000,000.00	4,800,000,000	9,800,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.40000	234.31021	1.40000	234.24942				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP1	On 28/05/2015	Spot Bond	6.99000	105.46434		7.02500	105.40618			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.99000	106.06334		8.05500	105.86038			79,900,000,000,000.00	10,000,000,000	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.28000	106.27430		8.34500	105.97853			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.57000	105.33098		8.63500	104.99806			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.59000	105.46588		8.65500	105.09597			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.64000	92.33404		6.67500	92.27913			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.26000	98.64652		6.28500	98.62443			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.57000	90.62984		6.60500	90.56694			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.24000	96.17118		6.26500	96.13998			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.64000	92.31738		6.67500	92.26239			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.67000	66.26504		7.73500	66.02505			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	34.72322		100.00000	34.65734			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	18.37944		100.00000	18.34457			0.00	0	0.00

Total for j-Bonds : 1.58e+017 10,564,174,300 176 572 287 000.00

Grand Total: 1.58e+017 10,564,427,489 176 575 791 525.00