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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/05/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R		On 06/05/2014	Any day expiry		10.52110	10.52110	10.47390	10.47390		9.69	0.00	0	0.00
\$ / R	10.54	Call	On 06/05/2014	Any day expiry	15.82960	0.01583	18.45950	0.01846	15.830	10.96	0.00	0	1,500.00
\$ / R	10.87	Call	On 06/05/2014	Any day expiry	0.06550	0.00007	0.59230	0.00059	0.065	21.50	0.00	0	1,500.00
\$ / R		On 12/05/2014	Any day expiry		10.52450	10.52450	10.48090	10.48090		8.85	0.00	0	0.00
\$ / R	10.55	Call	On 12/05/2014	Any day expiry	42.76400	0.04276	37.54930	0.03755	42.764	9.37	0.00	0	9,000.00
\$ / R	10.87	Call	On 12/05/2014	Any day expiry	2.50950	0.00251	2.95690	0.00296	2.509	12.76	0.00	0	9,000.00
\$ / R		On 13/05/2014	Any day expiry		10.52610	10.52610	10.48230	10.48230		9.32	0.00	0	0.00
\$ / R	10.10	Call	On 13/05/2014	Any day expiry	427.64520	0.42765	385.41500	0.38541	427.645	13.62	0.00	0	1,000.00
\$ / R	10.40	Call	On 13/05/2014	Any day expiry	147.69880	0.14770	116.78400	0.11678	147.699	10.76	0.00	0	1,000.00
\$ / R	10.90	Call	On 13/05/2014	Any day expiry	2.71690	0.00272	2.99920	0.00300	2.717	12.89	0.00	0	1,500.00
\$ / R		On 26/05/2014	Any day expiry		10.54760	10.54760	10.50430	10.50430		9.54	0.00	0	10,150.00
\$ / R		On 27/05/2014	Any day expiry		10.54930	10.54930	10.50600	10.50600		9.59	0.00	0	0.00
\$ / R	8.30	Put	On 27/05/2014	Any day expiry	0.00080	0.00000	0.00170	0.00000	0.001	22.50	0.00	0	5,500.00
\$ / R	10.14	Call	On 27/05/2014	Any day expiry	418.82450	0.41882	378.04330	0.37804	418.824	11.19	0.00	0	5,500.00
\$ / R		On 28/05/2014	Any day expiry		10.55090	10.55090	10.50780	10.50780		9.64	0.00	0	0.00
\$ / R	10.80	Put	On 28/05/2014	Any day expiry	283.17160	0.28317	323.87770	0.32388	283.172	11.18	0.00	0	500.00
\$ / R	12.20	Call	On 28/05/2014	Any day expiry	0.21180	0.00021	0.21800	0.00022	0.212	19.30	0.00	0	500.00
\$ / R		On 13/06/2014	Foreign Exchange Future		10.57760	10.57760	10.53530	10.53530		10.31	131,807,473.60	12,461	855,696.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.01820	0.00002	0.02910	0.00003	0.018	17.04	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	0.03580	0.00004	0.05700	0.00006	0.036	16.48	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	0.03940	0.00004	0.06270	0.00006	0.039	16.40	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	2.70220	0.00270	3.53210	0.00353	2.702	11.97	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	2.98470	0.00298	3.91630	0.00392	2.985	11.76	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	5.83840	0.00584	7.82230	0.00782	5.838	10.42	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	6.53670	0.00654	8.78020	0.00878	6.537	10.21	98,050.50	15,000	10,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	6.79070	0.00679	9.42600	0.00943	6.791	10.14	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.02	Put	7.05580	0.00706	10.11740	0.01012	7.056	10.07	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	14.23080	0.01423	20.86710	0.02087	14.231	9.92	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	16.31350	0.01631	23.55860	0.02356	16.313	9.94	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	182.75200	0.18275	161.70350	0.16170	182.752	10.23	0.00	0	15,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	105.15200	0.10515	126.40350	0.12640	105.152	10.23	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	138.05940	0.13806	166.89420	0.16689	138.059	10.29	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	172.53090	0.17253	205.64440	0.20564	172.531	10.47	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	185.50280	0.18550	219.31470	0.21931	185.503	10.58	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.67	Put	198.86850	0.19887	233.33370	0.23333	198.868	10.69	0.00	0	100.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.75	Put	255.94200	0.25594	292.60340	0.29260	255.942	11.13	0.00	0	201.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	375.55310	0.37555	414.88930	0.41489	375.553	11.94	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	45.82230	0.04582	43.43910	0.04344	45.822	12.21	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.96	Call	44.49100	0.04449	42.20920	0.04221	44.491	12.27	0.00	0	3,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	39.57020	0.03957	37.65440	0.03765	39.570	12.48	0.00	0	20,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	461.97020	0.46197	502.35440	0.50235	461.970	12.48	6,929,553.00	15,000	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Call	38.43500	0.03844	36.60060	0.03660	38.435	12.54	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Put	470.83500	0.47084	511.30060	0.51130	470.835	12.54	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	37.33440	0.03733	35.57960	0.03558	37.334	12.59	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	29.68980	0.02969	28.55480	0.02855	29.690	13.03	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	28.06290	0.02806	27.06740	0.02707	28.063	13.13	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	27.28720	0.02729	26.35670	0.02636	27.287	13.19	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	23.72420	0.02372	23.11010	0.02311	23.724	13.46	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	22.44150	0.02244	21.94200	0.02194	22.442	13.56	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	10.25240	0.01025	10.63170	0.01063	10.252	15.14	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	932.65240	0.93265	975.33170	0.97533	932.652	15.14	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	8.07460	0.00807	8.08160	0.00808	8.075	15.67	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	2.23150	0.00223	2.16600	0.00217	2.232	16.75	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,424.63150	1.42463	1,466.86600	1.46687	1,424.631	16.75	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	1.88850	0.00189	1.83780	0.00184	1.888	16.87	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	1.00540	0.00101	0.98790	0.00099	1.005	17.31	0.00	0	15,489.00
\$ / R	On 18/06/2014	Any day expiry			10.58630	10.58630	10.54390	10.54390		10.40	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.60180	10.60180	10.55940	10.55940		10.64	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.07460	0.00007	0.10460	0.00010	0.075	19.22	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	100.81530	0.10082	94.45390	0.09445	100.815	11.69	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.60700	10.60700	10.56460	10.56460		10.61	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	305.03430	0.30503	340.35820	0.34036	305.034	11.56	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	2.20890	0.00221	2.17430	0.00217	2.209	16.79	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			10.65600	10.65600	10.61310	10.61310		11.38	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.43670	0.00044	0.51560	0.00052	0.437	17.95	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	174.78010	0.17478	165.01290	0.16501	174.780	12.08	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 29/07/2014	Any day expiry		10.65770	10.65770	10.61490	10.61490		11.41	0.00	0	0.00
\$ / R	10.80	Put	325.92660	0.32593	358.43440	0.35843	325.927	12.02	0.00	0	500.00		
\$ / R	12.62	Call	14.28270	0.01428	14.99110	0.01499	14.283	19.17	0.00	0	500.00		
\$ / R		On 22/08/2014	Any day expiry		10.70170	10.70170	10.65900	10.65900		12.05	0.00	0	0.00
\$ / R	10.33	Put	117.61840	0.11762	135.39700	0.13540	117.618	11.46	0.00	0	19,547.00		
\$ / R	12.07	Call	50.12220	0.05012	50.06170	0.05006	50.122	17.15	0.00	0	19,547.00		
\$ / R		On 27/08/2014	Any day expiry		10.71110	10.71110	10.66840	10.66840		12.09	0.00	0	1,329.00
\$ / R	10.80	Put	345.06180	0.34506	377.27860	0.37728	345.062	12.45	0.00	0	500.00		
\$ / R	12.83	Call	27.91050	0.02791	28.85900	0.02886	27.911	19.79	0.00	0	500.00		
\$ / R		On 28/08/2014	Any day expiry		10.71300	10.71300	10.67030	10.67030		12.10	0.00	0	0.00
\$ / R	8.30	Put	1.42360	0.00142	1.67380	0.00167	1.424	17.58	0.00	0	5,000.00		
\$ / R	10.96	Call	207.81670	0.20782	200.25580	0.20026	207.817	13.03	0.00	0	5,000.00		
\$ / R		On 15/09/2014	Foreign Exchange Future		10.74700	10.74700	10.70420	10.70420		12.44	354,651.00	33	49,465.00
\$ / R	8.80	Put	5.17630	0.00518	6.10550	0.00611	5.176	15.44	0.00	0	920.00		
\$ / R	8.88	Put	5.95310	0.00595	6.99600	0.00700	5.953	15.14	0.00	0	26,804.00		
\$ / R	8.90	Put	6.16540	0.00617	7.23920	0.00724	6.165	15.06	0.00	0	15,296.00		
\$ / R	9.00	Put	7.35240	0.00735	8.59370	0.00859	7.352	14.68	0.00	0	35,000.00		
\$ / R	9.78	Put	32.91340	0.03291	38.73390	0.03873	32.913	11.93	0.00	0	920.00		
\$ / R	10.00	Put	58.46640	0.05847	67.35150	0.06735	58.466	11.69	0.00	0	35,000.00		
\$ / R	10.19	Put	92.09890	0.09210	106.62720	0.10663	92.099	11.48	49,365.01	536	6,220.00		
\$ / R	10.21	Put	96.96930	0.09697	112.53260	0.11253	96.969	11.48	0.00	0	15,296.00		
\$ / R	10.23	Put	102.56370	0.10256	118.64720	0.11865	102.564	11.52	0.00	0	23,934.00		
\$ / R	10.38	Put	151.29220	0.15129	171.29960	0.17130	151.292	11.79	0.00	0	250.00		
\$ / R	10.40	Call	505.70920	0.50571	483.43540	0.48344	505.709	11.82	0.00	0	2,000.00		
\$ / R	10.50	Put	199.07370	0.19907	222.15240	0.22215	199.074	12.00	0.00	0	10,000.00		
\$ / R	10.55	Put	221.30360	0.22130	245.61690	0.24562	221.304	12.09	0.00	0	10,000.00		
\$ / R	11.47	Call	137.05260	0.13705	134.82630	0.13483	137.053	14.91	73,460.19	536	3,350.00		
\$ / R	11.51	Call	131.28630	0.13129	129.31000	0.12931	131.286	15.05	0.00	0	250.00		
\$ / R	12.00	Call	80.33190	0.08033	80.04210	0.08004	80.332	16.76	0.00	0	42,500.00		
\$ / R	12.27	Call	62.84740	0.06285	63.11920	0.06312	62.847	17.67	0.00	0	10,000.00		
\$ / R	12.35	Call	58.68490	0.05868	59.07390	0.05907	58.685	17.94	0.00	0	23,934.00		
\$ / R	12.39	Call	56.74990	0.05675	57.18840	0.05719	56.750	18.07	0.00	0	2,870.00		
\$ / R	12.44	Call	54.45520	0.05446	54.95370	0.05495	54.455	18.24	0.00	0	15,296.00		
\$ / R	12.75	Call	42.85110	0.04285	43.60180	0.04360	42.851	19.28	0.00	0	10,000.00		
\$ / R		On 26/09/2014	Any day expiry		10.76780	10.76780	10.72490	10.72490		12.56	0.00	0	669.00
\$ / R	10.80	Put	359.94200	0.35994	391.86060	0.39186	359.942	12.72	0.00	0	500.00		
\$ / R	13.10	Call	44.56460	0.04456	46.61000	0.04661	44.565	20.72	0.00	0	500.00		
\$ / R		On 29/09/2014	Any day expiry		10.77340	10.77340	10.73060	10.73060		12.55	0.00	0	0.00
\$ / R	8.30	Put	2.86240	0.00286	3.47200	0.00347	2.862	17.18	0.00	0	5,000.00		
\$ / R	10.96	Call	278.15400	0.27815	270.04130	0.27004	278.154	13.23	0.00	0	5,000.00		
\$ / R		On 29/10/2014	Any day expiry		10.83000	10.83000	10.78710	10.78710		12.99	0.00	0	0.00
\$ / R	8.30	Put	4.17560	0.00418	5.00860	0.00501	4.176	16.70	0.00	0	5,000.00		
\$ / R	10.80	Put	372.33100	0.37233	402.62410	0.40262	372.331	12.89	0.00	0	500.00		
\$ / R	11.25	Call	257.91140	0.25791	253.26380	0.25326	257.911	14.23	0.00	0	5,000.00		
\$ / R	13.33	Call	65.25870	0.06526	67.90450	0.06790	65.259	21.31	0.00	0	500.00		
\$ / R		On 04/11/2014	Any day expiry		10.84130	10.84130	10.79840	10.79840		13.00	0.00	0	0.00
\$ / R	10.16	Put	114.24900	0.11425	127.18810	0.12719	114.249	12.01	0.00	0	3,882.00		
\$ / R	11.91	Call	152.59620	0.15260	152.27930	0.15228	152.596	16.26	0.00	0	3,882.00		

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\$ / R		On 25/11/2014	Any day expiry		10.88250	10.88250	10.84000	10.84000		13.24	0.00	0	0.00
\$ / R	10.80	Put	381.17420	0.38117	411.45100	0.41145	381.174	13.03	0.00	0	500.00		
\$ / R	13.61	Call	81.80670	0.08181	86.68040	0.08668	81.807	22.13	0.00	0	500.00		
\$ / R		On 28/11/2014	Any day expiry		10.88850	10.88850	10.84590	10.84590		13.27	0.00	0	0.00
\$ / R	8.30	Put	5.57740	0.00558	6.30940	0.00631	5.577	16.33	0.00	0	5,000.00		
\$ / R	11.25	Call	315.23150	0.31523	310.19580	0.31020	315.232	14.27	0.00	0	5,000.00		
\$ / R		On 11/12/2014	Any day expiry		10.91440	10.91440	10.87180	10.87180		15.56	13,648,125.00	1,250	1,750.00
\$ / R		On 12/12/2014	Foreign Exchange Future		10.91640	10.91640	10.87370	10.87370		13.32	93,335,220.00	8,550	36,971.00
\$ / R	9.09	Put	19.97410	0.01997	21.92460	0.02192	19.974	13.89	0.00	0	1,402.00		
\$ / R	9.44	Put	37.11190	0.03711	41.09230	0.04109	37.112	13.21	0.00	0	13,326.00		
\$ / R	9.78	Put	65.76030	0.06576	73.72710	0.07373	65.760	12.55	0.00	0	41,000.00		
\$ / R	9.88	Put	79.43410	0.07943	89.21730	0.08922	79.434	12.47	0.00	0	79,241.00		
\$ / R	10.00	Put	99.51570	0.09952	111.06180	0.11106	99.516	12.40	0.00	0	17,500.00		
\$ / R	10.38	Put	192.08190	0.19208	213.93830	0.21394	192.082	12.26	0.00	0	500.00		
\$ / R	10.50	Put	240.04310	0.24004	264.44820	0.26445	240.043	12.51	0.00	0	10,000.00		
\$ / R	10.55	Put	261.83270	0.26183	287.26330	0.28726	261.833	12.61	0.00	0	900.00		
\$ / R	10.70	Put	333.42450	0.33342	361.75480	0.36175	333.424	12.91	0.00	0	1,902.00		
\$ / R	10.82	Put	397.17100	0.39717	427.62350	0.42762	397.171	13.16	0.00	0	41,000.00		
\$ / R	10.93	Put	461.11480	0.46111	494.49800	0.49450	461.115	13.40	0.00	0	79,241.00		
\$ / R	11.00	Put	505.30000	0.50530	539.66580	0.53967	505.300	13.60	0.00	0	42,500.00		
\$ / R	11.10	Put	571.26550	0.57127	606.90600	0.60691	571.266	13.87	0.00	0	4,955.00		
\$ / R	11.20	Put	640.33840	0.64034	677.10820	0.67711	640.338	14.15	0.00	0	250.00		
\$ / R	11.50	Call	280.23770	0.28024	277.09570	0.27710	280.238	14.98	0.00	0	10,000.00		
\$ / R	12.01	Call	193.14920	0.19315	192.32360	0.19232	193.149	16.44	0.00	0	500.00		
\$ / R	12.29	Call	159.64840	0.15965	159.62290	0.15962	159.648	17.20	0.00	0	1,402.00		
\$ / R	13.00	Call	104.74020	0.10474	105.66470	0.10566	104.740	19.13	0.00	0	47,455.00		
\$ / R	13.06	Call	101.47770	0.10148	104.86330	0.10486	101.478	19.29	0.00	0	7,471.00		
\$ / R	13.24	Call	97.94090	0.09794	102.94950	0.10295	97.941	20.09	0.00	0	41,000.00		
\$ / R	13.26	Call	97.76040	0.09776	102.77420	0.10277	97.760	20.19	0.00	0	79,241.00		
\$ / R	14.84	Call	55.53200	0.05553	56.82980	0.05683	55.532	24.57	0.00	0	900.00		
\$ / R		On 15/12/2014	Any day expiry		10.92230	10.92230	10.87970	10.87970		13.32	0.00	0	0.00
\$ / R	10.80	Put	386.36570	0.38637	416.65360	0.41665	386.366	13.11	0.00	0	500.00		
\$ / R	13.80	Call	97.56080	0.09756	98.39800	0.09840	97.561	22.80	0.00	0	500.00		
\$ / R		On 23/12/2014	Any day expiry		10.93830	10.93830	10.89560	10.89560		13.45	0.00	0	0.00
\$ / R	8.30	Put	6.75830	0.00676	7.62390	0.00762	6.758	16.06	0.00	0	5,000.00		
\$ / R	11.20	Call	377.30660	0.37731	371.12170	0.37112	377.307	14.13	0.00	0	5,000.00		
\$ / R		On 28/01/2015	Any day expiry		11.00990	11.00990	10.96720	10.96720		13.64	0.00	0	0.00
\$ / R	8.30	Put	9.47650	0.00948	9.66180	0.00966	9.476	16.01	0.00	0	5,000.00		
\$ / R	10.80	Put	394.14990	0.39415	424.46820	0.42447	394.150	13.21	0.00	0	300.00		
\$ / R	11.20	Call	447.16450	0.44716	440.50680	0.44051	447.164	14.15	0.00	0	5,000.00		
\$ / R	14.27	Call	129.77190	0.12977	125.00390	0.12500	129.772	24.15	0.00	0	300.00		
\$ / R		On 25/02/2015	Any day expiry		11.06760	11.06760	11.02480	11.02480		13.86	0.00	0	0.00
\$ / R	10.80	Put	399.89080	0.39989	430.84310	0.43084	399.891	13.32	0.00	0	300.00		
\$ / R	14.50	Call	138.85690	0.13886	135.48690	0.13549	138.857	24.04	0.00	0	300.00		
\$ / R		On 16/03/2015	Foreign Exchange Future		11.10770	11.10770	11.06460	11.06460		14.03	33,323,100.00	3,000	3,550.00
\$ / R	10.10	Put	149.00750	0.14901	164.75450	0.16475	149.008	12.72	0.00	0	46,165.00		
\$ / R	10.90	Put	456.21280	0.45621	488.44000	0.48844	456.213	13.59	0.00	0	46,165.00		
\$ / R	14.20	Call	167.30100	0.16730	170.91950	0.17092	167.301	23.05	0.00	0	46,165.00		

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 27/03/2015	Any day expiry		11.13090	11.13090	11.08760	11.08760		14.18	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	404.09210	0.40409	436.70610	0.43671	404.092	13.41	0.00	0	300.00	
\$ / R	14.85	Call	Any day expiry	140.06040	0.14006	133.03690	0.13304	140.060	23.98	0.00	0	300.00	
\$ / R		On 28/04/2015	Any day expiry		11.19840	11.19840	11.15450	11.15450		14.34	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	407.30300	0.40730	439.68470	0.43968	407.303	13.47	0.00	0	300.00	
\$ / R	15.15	Call	Any day expiry	143.05370	0.14305	142.34190	0.14234	143.054	23.74	0.00	0	300.00	
\$ / R		On 27/05/2015	Any day expiry		11.26460	11.26460	11.22130	11.22130		14.53	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	410.26130	0.41026	442.24610	0.44225	410.261	13.58	0.00	0	300.00	
\$ / R	15.48	Call	Any day expiry	144.53620	0.14454	137.47220	0.13747	144.536	23.67	0.00	0	300.00	
\$ / R		On 12/06/2015	Foreign Exchange Future		11.30980	11.30980	11.26650	11.26650		14.67	0.00	0	0.00
\$ / R		On 26/06/2015	Any day expiry		11.33590	11.33590	11.29260	11.29260		14.81	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	411.09410	0.41109	443.57650	0.44358	411.094	13.66	0.00	0	300.00	
\$ / R	15.88	Call	Any day expiry	138.97300	0.13897	130.56070	0.13056	138.973	23.48	0.00	0	300.00	
\$ / R		On 29/07/2015	Any day expiry		11.41440	11.41440	11.37120	11.37120		14.96	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	414.56180	0.41456	442.55760	0.44256	414.562	13.80	0.00	0	300.00	
\$ / R	16.15	Call	Any day expiry	141.10250	0.14110	140.77310	0.14077	141.103	23.12	0.00	0	300.00	
\$ / R		On 27/08/2015	Any day expiry		11.48330	11.48330	11.44020	11.44020		15.17	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	417.95870	0.41796	443.30580	0.44331	417.959	13.92	0.00	0	300.00	
\$ / R	16.50	Call	Any day expiry	142.83960	0.14284	136.81930	0.13682	142.840	23.14	0.00	0	300.00	
\$ / R		On 28/09/2015	Any day expiry		11.55930	11.55930	11.51630	11.51630		15.27	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	417.79850	0.41780	444.12360	0.44412	417.798	13.97	0.00	0	300.00	
\$ / R	16.80	Call	Any day expiry	144.30110	0.14430	142.28470	0.14228	144.301	22.92	0.00	0	300.00	
\$ / R		On 28/10/2015	Any day expiry		11.63060	11.63060	11.58770	11.58770		15.45	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	418.94650	0.41895	444.69350	0.44469	418.947	14.04	0.00	0	300.00	
\$ / R	16.98	Call	Any day expiry	156.02160	0.15602	150.38040	0.15038	156.022	22.88	0.00	0	300.00	
\$ / R		On 25/11/2015	Any day expiry		11.69720	11.69720	11.65430	11.65430		15.53	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	418.53870	0.41854	443.78390	0.44378	418.539	14.07	0.00	0	300.00	
\$ / R	17.45	Call	Any day expiry	144.23770	0.14424	144.61530	0.14462	144.238	22.72	0.00	0	300.00	
\$ / R		On 21/12/2015	Any day expiry		11.75900	11.75900	11.71620	11.71620		15.60	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	417.42990	0.41743	442.66470	0.44266	417.430	14.09	0.00	0	300.00	
\$ / R	17.87	Call	Any day expiry	139.13530	0.13914	135.92030	0.13592	139.135	22.72	0.00	0	300.00	
\$ / R MAXI		On 05/05/2014	Any day expiry		10.52050	10.52050	10.47390	10.47390		9.89	0.00	0	0.00
\$ / R MAXI		On 06/05/2014	Any day expiry		10.52110	10.52110	10.47390	10.47390		9.69	0.00	0	0.00
\$ / R MAXI	10.57	Put	Any day expiry	5,763.61070	0.05764	10,915.32570	0.10915	5,763.611	11.92	0.00	0	50.00	
\$ / R MAXI		On 13/06/2014	Foreign Exchange Future		10.57760	10.57760	10.53530	10.53530		10.31	0.00	0	1,399.00
\$ / R MAXI	10.93	Put	Any day expiry	40,101.55730	0.40102	44,071.47880	0.44071	40,101.557	12.10	0.00	0	250.00	
\$ / R MAXI		On 15/09/2014	Foreign Exchange Future		10.74700	10.74700	10.70420	10.70420		12.44	0.00	0	98.00
\$ / R MAXI		On 12/12/2014	Foreign Exchange Future		10.91640	10.91640	10.87370	10.87370		13.32	0.00	0	31.00
£ / R		On 13/06/2014	Foreign Exchange Future		17.83560	17.83560	17.76990	17.76990		9.84	2,461,312.80	138	35,760.00
£ / R	15.00	Put	Any day expiry	0.00430	0.00000	0.36360	0.00036	0.004	13.14	0.00	0	1,123.00	
£ / R	16.50	Put	Any day expiry	8.13990	0.00814	9.94690	0.00995	8.140	12.63	0.00	0	1,123.00	
£ / R	16.65	Put	Any day expiry	10.50740	0.01051	12.82320	0.01282	10.507	11.93	0.00	0	18,000.00	
£ / R	16.79	Put	Any day expiry	13.52250	0.01352	16.48750	0.01649	13.523	11.28	0.00	0	6,000.00	
£ / R	16.88	Put	Any day expiry	16.02690	0.01603	20.47400	0.02047	16.027	10.86	0.00	0	50.00	
£ / R	17.20	Put	Any day expiry	42.76370	0.04276	56.96320	0.05696	42.764	10.34	0.00	0	7,500.00	
£ / R	17.55	Call	Any day expiry	402.54680	0.40255	364.66080	0.36466	402.547	10.07	0.00	0	1,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	264.27130	0.26427	312.86860	0.31287	264.271	9.90	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.31	Call	76.83990	0.07684	73.07340	0.07307	76.840	10.36	0.00	0	3,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	667.85060	0.66785	732.08730	0.73209	667.851	10.52	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	7.85870	0.00786	8.91570	0.00892	7.859	14.21	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	5.61610	0.00562	6.09360	0.00609	5.616	15.06	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.10750	18.10750	18.04110	18.04110		11.99	0.00	0	7,151.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.37700	18.37700	18.31110	18.31110		12.91	0.00	0	7,010.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	810.06550	0.81007	882.93220	0.88293	810.066	13.06	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.50890	18.50890	18.44260	18.44260		13.18	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	664.86870	0.66487	756.79450	0.75679	664.869	12.89	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	820.79010	0.82079	917.66650	0.91767	820.790	13.18	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	900.91010	0.90091	998.69310	0.99869	900.910	13.35	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	264.18090	0.26418	289.24780	0.28925	264.181	16.38	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	198.57170	0.19857	220.20340	0.22020	198.572	17.04	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	196.90840	0.19691	218.43330	0.21843	196.908	17.06	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.67630	18.67630	18.61000	18.61000		13.49	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10362	0.10362	0.10300	0.10300		11.68	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10534	0.10534	0.10471	0.10471		14.41	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10905	0.10905	0.10841	0.10841		14.84	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.67890	14.67890	14.60190	14.60190		9.56	8,220,184.00	560	81,147.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	5.85690	0.00586	8.39450	0.00839	5.857	10.18	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	6.63460	0.00663	9.49320	0.00949	6.635	9.90	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	25.09730	0.02510	41.77210	0.04177	25.097	9.40	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	73.53480	0.07353	106.79110	0.10679	73.535	9.47	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	317.28450	0.31728	277.26260	0.27726	317.285	9.49	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	290.76370	0.29076	356.60090	0.35660	290.764	10.04	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	15.07	Call	68.57010	0.06857	63.07470	0.06307	68.570	10.74	0.00	0	3,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	2.28410	0.00228	2.56780	0.00257	2.284	14.07	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	2.06040	0.00206	2.32920	0.00233	2.060	14.23	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.91180	14.91180	14.83400	14.83400		11.58	3,727,950.00	250	12,015.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	148.90380	0.14890	184.74590	0.18475	148.904	10.77	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	158.34930	0.15835	195.22000	0.19522	158.349	10.81	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	110.80730	0.11081	104.32550	0.10433	110.807	14.79	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.14610	15.14610	15.06870	15.06870		12.54	0.00	0	6,398.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.41240	15.41240	15.33430	15.33430		13.19	0.00	0	100.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL12	On 08/05/2014	Index Future			485.62900	485.62900	483.36900	483.36900			0.00	0	0.00
AL12	On 07/08/2014	Index Future			492.55600	492.55600	490.27700	490.27700			0.00	0	0.00
AL12	On 06/11/2014	Index Future			500.05900	500.05900	497.74900	497.74900			0.00	0	0.00
AL12	On 05/02/2015	Index Future			507.98200	507.98200	505.63200	505.63200			0.00	0	0.00
AL37	On 08/05/2014	Index Future			414.82800	414.82800	413.80800	413.80800			0.00	0	0.00
AL37	On 07/08/2014	Index Future			420.74500	420.74500	419.72300	419.72300			0.00	0	0.00
AL37	On 06/11/2014	Index Future			427.15400	427.15400	426.11900	426.11900			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL7T	On 08/05/2014	Index Future			487.46000		487.46000		485.56500	485.56500			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			494.41300		494.41300		492.50500	492.50500			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			501.94500		501.94500		500.01000	500.01000			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			443.99400		443.99400		442.47900	442.47900			1,358,621,640.00	306	260.00
ALBI	On 07/08/2014	Index Future			450.32800		450.32800		448.80300	448.80300			689,001,840.00	153	596.00
ALBI	On 06/11/2014	Index Future			457.18800		457.18800		455.64200	455.64200			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			464.43100		464.43100		462.85900	462.85900			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.78190		9.78190		9.72990	9.72990		9.21	1,105,354.70	113	9,590.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	4.51030		0.00451		2.80360	0.00280	4.510	10.38	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	163.34880		0.16335		131.39650	0.13140	163.349	9.28	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	2.51470		0.00251		1.31080	0.00131	2.515	12.85	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.87510		9.87510		9.82190	9.82190		11.42	0.00	0	9,480.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.97020		9.97020		9.91700	9.91700		12.27	0.00	0	600.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	162.64810		0.16265		185.00920	0.18501	162.648	12.13	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	348.16550		0.34817		329.70830	0.32971	348.166	12.45	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	158.29540		0.15830		141.70360	0.14170	158.295	13.80	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.07820		10.07820		10.02490	10.02490		12.70	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.64010		9.64010		9.60040	9.60040		8.18	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.77180		9.77180		9.73270	9.73270		11.17	0.00	0	100.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			43.90820		43.90820		-28.56420	-28.56420			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			683.04470		683.04470		657.85600	657.85600			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			757.20480		757.20480		730.36900	730.36900			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			139.42350		139.42350		83.63790	83.63790			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			636.74960		636.74960		612.74310	612.74310			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			101.37160		101.37160		94.06120	94.06120			0.00	0	5,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.05370		12.05370		11.98430	11.98430		9.80	0.00	0	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.25670		12.25670		12.18630	12.18630		12.29	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.69360		12.69360		12.62200	12.62200		13.85	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.69240		1.69240		1.68160	1.68160		9.42	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.71440		1.71440		1.70330	1.70330		12.09	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			119.92845		119.92845		119.89675	119.89675			0.00	0	0.00
EL28	On 07/08/2014	Bond Future			121.65447		121.65447		121.62501	121.62501			0.00	0	0.00
EL28	On 06/11/2014	Bond Future			122.04161		122.04161		122.01137	122.01137			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		9.64965	82.50640		9.68087	82.27529			0.00	0	6,220.00
ES33	On 07/08/2014	Bond Future		9.75430	83.68349		9.78628	83.45095			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future		9.85385	81.17376		9.88690	80.93748			0.00	0	0.00
ES33	On 05/02/2015	Bond Future		9.95240	82.46138		9.98667	82.22048			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI		442.76200	442.76200		441.32800	441.32800			659,715,380.00	149	112.00
GOVI	On 07/08/2014	GOVI		449.07800	449.07800		447.63600	447.63600			669,126,220.00	149	427.00
GOVI	On 06/11/2014	GOVI		455.91900	455.91900		454.45800	454.45800			0.00	0	0.00
GOVI	On 05/02/2015	GOVI		463.14200	463.14200		461.65600	461.65600			0.00	0	0.00
I2025	On 08/05/2014	Bond Future		114.79785	114.79785		114.76855	114.76855			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		115.32011	115.32011		115.29296	115.29296			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		117.09177	117.09177		117.06384	117.06384			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		117.33605	117.33605		117.30518	117.30518			0.00	0	19.00
I2038	On 07/08/2014	Bond Future		117.75371	117.75371		117.72486	117.72486			0.00	0	334.00
I2038	On 06/11/2014	Bond Future		119.56268	119.56268		119.53314	119.53314			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		116.38423	116.38423		116.35336	116.35336			0.00	0	0.00
I2046	On 07/08/2014	Bond Future		118.05904	118.05904		118.03029	118.03029			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future		118.52706	118.52706		118.49741	118.49741			0.00	0	0.00
I2050	On 08/05/2014	Bond Future		124.78448	124.78448		124.75141	124.75141			0.00	0	400.00
I2050	On 07/08/2014	Bond Future		125.16921	125.16921		125.13830	125.13830			0.00	0	1,300.00
I2050	On 06/11/2014	Bond Future		127.09198	127.09198		127.06030	127.06030			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		209.34300	209.34300		208.93300	208.93300			192,595,560.00	92	153.00
IGOV	On 07/08/2014	Index Future		212.35600	212.35600		211.94600	211.94600			97,683,760.00	46	1,245.00
IGOV	On 06/11/2014	Index Future		215.61600	215.61600		215.20100	215.20100			0.00	0	0.00
IGOV	On 05/02/2015	Index Future		219.05800	219.05800		218.63500	218.63500			0.00	0	0.00
ILBI	On 08/05/2014	Index Future		567.82300	567.82300		566.92100	566.92100			0.00	0	0.00
ILBI	On 07/08/2014	Index Future		575.97100	575.97100		575.06000	575.06000			0.00	0	210.00
ILBI	On 06/11/2014	Index Future		584.84000	584.84000		583.92100	583.92100			0.00	0	0.00
IR CANDO ICAA	On 08/05/2014	Can-Do Interest Rate		140.36417	140.36417		140.33034	140.33034			0.00	0	635.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	5.82000	94.18000		5.82000	94.18000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	6.06000	93.94000		6.04000	93.96000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	6.14000	93.86000		6.12000	93.88000			0.00	0	800.00
JIBAR FUTURE	On 20/08/2014		Jibar Tradeable Future	6.30000	93.70000		6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.38000	93.62000		6.39000	93.61000			0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.51000	93.49000		6.52000	93.48000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.73000	93.27000		6.74000	93.26000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.99000	93.01000		7.01000	92.99000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.17000	92.83000		7.22000	92.78000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.34000	92.66000		7.41000	92.59000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.51000	92.49000		7.58000	92.42000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.67000	92.33000		7.76000	92.24000			0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	9.15790	9.15790		9.09500	9.09500		7.01	0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.24210	9.24210		9.17880	9.17880		9.23	0.00	0	0.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.38770	1.38770		1.38600	1.38600			0.00	0	675.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.38750	1.38750		1.38580	1.38580			0.00	0	125.00
R / ¥EN	On 13/06/2014		Foreign Exchange Future	9.70560	9.70560	0.10301	9.76710	9.76710		11.98	0.00	0	0.00
R157	On 08/05/2014		Bond Future	6.73439	110.67050		6.76707	110.62673		1.47	0.00	0	10,000.00
R157	On 07/08/2014		Bond Future	6.96234	112.24945		7.00080	112.20758		1.34	0.00	0	21,348.00
R157	On 06/11/2014		Bond Future	7.21812	107.14713		7.26920	107.10427		1.19	0.00	0	0.00
R157	On 05/02/2015		Bond Future	7.60337	108.84735		7.67938	108.80270		1.00	0.00	0	0.00
R157	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 08/05/2014		Bond Future	8.38418	120.38224		8.42029	120.07402		10.69	2,724,490,855.68	22,632	18,275.00
R186	On 08/05/2014	7.50	Call	0.00000	0.00000		0.00000	0.00000	0.000	10.32	0.00	0	1,933.00
R186	On 08/05/2014	8.25	Call	97.97000	0.09797		167.48000	0.16748	97.970	10.60	0.00	0	10,000.00
R186	On 08/05/2014	8.40	Call	534.33000	0.53433		571.92000	0.57192	534.330	10.65	0.00	0	1,000.00
R186	On 08/05/2014	8.50	Put	128.38000	0.12838		371.35000	0.37135	128.380	10.69	0.00	0	1,933.00
R186	On 08/05/2014	8.50	Call	1,112.94000	1.11294		1,047.69000	1.04769	1,112.940	10.69	0.00	0	900.00
R186	On 08/05/2014	8.75	Call	3,071.91000	3.07191		2,794.22000	2.79422	3,071.910	10.84	0.00	0	6,000.00
R186	On 08/05/2014	8.80	Put	0.48000	0.00048		17.24000	0.01724	0.480	10.87	0.00	0	900.00
R186	On 08/05/2014	9.00	Put	0.00000	0.00000		0.91000	0.00091	0.000	10.98	0.00	0	400.00
R186	On 08/05/2014	9.10	Put	0.00000	0.00000		0.16000	0.00016	0.000	11.04	0.00	0	1,500.00
R186	On 08/05/2014	9.25	Put	0.00000	0.00000		0.01000	0.00001	0.000	11.12	0.00	0	10,000.00
R186	On 08/05/2014	9.75	Put	0.00000	0.00000		0.00000	0.00000	0.000	11.26	0.00	0	6,000.00
R186	On 07/08/2014		Bond Future	8.47380	116.80698		8.51092	116.49703		11.78	5,135,302,068.72	43,964	47,283.00
R186	On 07/08/2014	8.25	Call	1,943.70000	1.94370		0.00000	0.00000	1,943.700	11.70	4,664,880.00	2,400	1,200.00
R186	On 07/08/2014	8.70	Put	1,951.26000	1.95126		2,115.54000	2.11554	1,951.260	11.88	0.00	0	1,000.00
R186	On 07/08/2014	8.92	Put	1,337.40000	1.33740		1,469.18000	1.46918	1,337.400	11.99	0.00	0	840.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future	9.20	Put	790.82000		0.79082		884.98000	0.88498	790.820	12.13	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.55339		118.58783		8.59193	118.27278		11.68	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	1,947.47000		1.94747		2,070.26000	2.07026	1,947.470	11.89	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.62873		115.17247		8.66886	114.85119		12.07	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 08/05/2014	Bond Future			282.76270		282.76270		282.69017	282.69017			0.00	0	668.00
R197	On 07/08/2014	Bond Future			281.00962		281.00962		280.94264	280.94264			0.00	0	1,244.00
R197	On 06/11/2014	Bond Future			285.32642		285.32642		285.25751	285.25751			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			6.27777		104.87661		6.30655	104.85945		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.59317		101.96226		6.63531	101.94719		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 08/05/2014	Bond Future			224.28811		224.28811		224.22931	224.22931		10.29	0.00	0	6,049.00
R202	On 07/08/2014	Bond Future			224.42331		224.42331		224.36879	224.36879		10.28	0.00	0	44,590.00
R202	On 06/11/2014	Bond Future			227.87050		227.87050		227.81446	227.81446			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 08/05/2014	Bond Future			8.25946		98.39748		8.29565	98.17903		9.35	958,981,840.08	9,746	1,300.00
R2023	On 07/08/2014	Bond Future			8.35856		99.80133		8.39590	99.58197		9.92	1,945,327,524.36	19,492	12,377.00
R2023	On 06/11/2014	Bond Future			8.45071		97.40160		8.48971	97.17855		10.07	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.54074		98.94624		8.58165	98.71868		10.12	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			7.49681		103.49553		7.52865	103.40172		4.17	87,764,209.44	848	5,654.00
R203	On 08/05/2014	Bond Future	6.84	Call	0.00000		0.00000		0.01000	0.00001	0.000	4.06	0.00	0	29.00
R203	On 08/05/2014	Bond Future	7.40	Call	52.76000		0.05276		80.42000	0.08042	52.760	4.15	0.00	0	16.00
R203	On 07/08/2014	Bond Future			7.65141		104.97212		7.68535	104.87929		4.09	178,032,715.52	1,696	24,254.00
R203	On 07/08/2014	Bond Future	6.84	Call	160.03000		0.16003		154.19000	0.15419	160.030	3.96	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.80058		102.40833		7.83804	102.31377		3.90	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	282.89000		0.28289		271.16000	0.27116	282.890	3.75	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	355.98000		0.35598		341.45000	0.34145	355.980	3.75	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.95805		104.03252		8.00007	103.93544		3.63	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,009.55000		1.00955		975.21000	0.97521	1,009.550	3.58	0.00	0	55.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 08/05/2014	Bond Future		8.88925	94.77853		8.92036	94.53230			0.00	0	1,970.00
R2030	On 07/08/2014	Bond Future		8.98306	92.12322		9.01493	91.87563			0.00	0	4,431.00
R2030	On 06/11/2014	Bond Future		9.06344	93.52838		9.09638	93.27665			0.00	0	0.00
R2030	On 05/02/2015	Bond Future		9.14148	91.00460		9.17562	90.74799			0.00	0	0.00
R2037	On 08/05/2014	Bond Future		9.05896	97.02605		9.09000	96.74255			29,884,023.40	308	4,046.00
R2037	On 07/08/2014	Bond Future		9.14633	94.15233		9.17810	93.86701			14,499,458.82	154	10,102.00
R2037	On 06/11/2014	Bond Future		9.22131	95.58853		9.25407	95.29854			0.00	0	0.00
R2037	On 05/02/2015	Bond Future		9.29404	92.84703		9.32792	92.55142			0.00	0	0.00
R204	On 08/05/2014	Bond Future		7.72114	104.19415		7.75279	104.07263		5.48	337,589,046.00	3,240	13,418.00
R204	On 07/08/2014	Bond Future		7.85483	101.64809		7.88803	101.52718		5.75	658,679,623.20	6,480	30,167.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,317.42000	1.31742	1,401.07000	1.40107	1,317.420	5.71	0.00	0	530.00
R204	On 06/11/2014	Bond Future		7.97520	103.19774		8.01091	103.07465		5.37	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,547.51000	1.54751	1,620.94000	1.62094	1,547.510	5.37	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future		8.09384	100.79907		8.13259	100.67303		5.31	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 08/05/2014	Bond Future		9.12354	97.84257		9.15948	97.48208			167,702,164.98	1,714	2,660.00
R2048	On 07/08/2014	Bond Future		9.20237	99.23850		9.23918	98.87511			85,047,394.50	857	14,129.00
R2048	On 06/11/2014	Bond Future		9.27586	96.32430		9.31381	95.95506			0.00	0	0.00
R2048	On 05/02/2015	Bond Future		9.34739	97.85204		9.38661	97.47591			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		7.93070	99.28480		7.96222	99.14573		6.62	7,446,360.00	75	528.00
R207	On 07/08/2014	Bond Future		8.05504	97.06041		8.08786	96.92158		7.17	14,559,061.50	150	34,069.00
R207	On 06/11/2014	Bond Future		8.16166	98.54042		8.19649	98.39916		6.90	0.00	0	0.00
R207	On 05/02/2015	Bond Future		8.26722	96.46164		8.30445	96.31719		7.02	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 08/05/2014	Bond Future		8.07990	93.86399		8.11621	93.68347		7.94	305,057,967.50	3,250	543.00
R208	On 07/08/2014	Bond Future		8.18913	95.20317		8.22677	95.02218		8.38	618,820,605.00	6,500	11,985.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,404.55000	1.40455	1,512.81000	1.51281	1,404.550	8.39	0.00	0	630.00
R208	On 06/11/2014	Bond Future		8.28870	93.25571		8.32829	93.07168		8.26	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	1,722.27000	1.72227	1,817.66000	1.81766	1,722.270	8.26	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future		8.38491	94.73478		8.42676	94.54688		8.22	0.00	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.97851		74.77949		9.00943	74.54658		16.46	370,308,034.48	4,952	1,504.00
R209	On 08/05/2014	Bond Future	8.50	Call	0.12000		0.00012		3.05000	0.00305	0.120	16.17	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	530.38000		0.53038		593.09000	0.59309	530.380	16.46	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	0.10000		0.00010		6.44000	0.00644	0.100	16.82	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	0.00000		0.00000		1.07000	0.00107	0.000	16.91	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	0.00000		0.00000		0.16000	0.00016	0.000	17.00	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	0.00000		0.00000		0.03000	0.00003	0.000	17.07	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.05648		75.84643		9.08807	75.61186		17.58	187,795,760.68	2,476	24,168.00
R209	On 06/11/2014	Bond Future			9.12779		73.85571		9.16032	73.61733		17.93	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.95	Call	3,131.52000		3.13152		3,050.72000	3.05072	3,131.520	17.76	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,298.04000		3.29804		3,213.60000	3.21360	3,298.040	17.79	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	3,469.15000		3.46915		3,381.02000	3.38102	3,469.150	17.82	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.58	Put	2,336.71000		2.33671		2,447.73000	2.44773	2,336.710	18.16	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	1,543.47000		1.54347		1,629.16000	1.62916	1,543.470	18.42	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	1,456.46000		1.45646		1,538.97000	1.53897	1,456.460	18.45	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	1,373.75000		1.37375		1,453.15000	1.45315	1,373.750	18.48	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.19565		75.02732		9.22922	74.78439		17.73	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 08/05/2014	Bond Future			166.52401		166.52401		166.48068	166.48068			0.00	0	101.00
R210	On 07/08/2014	Bond Future			168.92046		168.92046		168.88043	168.88043			0.00	0	618.00
R210	On 06/11/2014	Bond Future			169.47550		169.47550		169.43420	169.43420			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			127.98169		127.98169		127.95122	127.95122			0.00	0	0.00
R211	On 07/08/2014	Bond Future			128.25514		128.25514		128.22711	128.22711			0.00	0	780.00
R211	On 06/11/2014	Bond Future			130.22553		130.22553		130.19668	130.19668			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 08/05/2014	Bond Future			133.36094		133.36094		133.32708	133.32708			0.00	0	173.00
R212	On 07/08/2014	Bond Future			133.55871		133.55871		133.52737	133.52737			0.00	0	21,797.00
R212	On 06/11/2014	Bond Future			135.61054		135.61054		135.57838	135.57838			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			8.87879		85.14620		8.91479	84.87292		14.30	1,006,598,376.40	11,822	3,591.00
R213	On 07/08/2014	Bond Future			8.96304		86.36097		8.99990	86.08571		15.29	1,877,142,043.92	21,736	24,667.00

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 06/11/2014	Bond Future		9.04153	84.13583		9.07957	83.85608		15.84	0.00	0	0.00
R213	On 05/02/2015	Bond Future		9.11787	85.47017		9.15723	85.18513		15.84	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 08/05/2014	Bond Future		9.05343	75.71466		9.08434	75.47215		16.86	0.00	0	0.00
R214	On 07/08/2014	Bond Future		9.12977	76.79488		9.16136	76.55061		18.02	0.00	0	5,228.00
R214	On 06/11/2014	Bond Future		9.20077	74.67690		9.23330	74.42867		18.77	0.00	0	0.00
R214	On 05/02/2015	Bond Future		9.26967	75.86126		9.30325	75.60835		18.80	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		20,913.76000	20,913.76000		20,803.54000	20,803.54000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future		4.99320	4.99320		4.96870	4.96870		9.05	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		4.95530	4.95530		4.93630	4.93630		10.00	0.00	0	0.00
Total for Derivatives :											20,677,572,213.98	222,814	3 393 478.00

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	100.71428		0.00000	100.69690			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.27500	102.32478		7.30500	102.27541			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.89415		0.00000	100.87438			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.90500	102.60688		8.93500	102.46506		24,934,000,000,000.00	2,800,000,000	5,000,000,000.00	
AA06	On 15/04/2021	Spot Bond		0.00000	100.47328		0.00000	100.45328			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.54500	100.33539		9.58000	100.13564			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	101.52171		0.00000	101.50028			0.00	0	500,000,000.00
AB011	On 21/11/2023	Spot Bond		0.00000	101.63300		0.00000	101.61132			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.77000	98.56637		9.80000	98.43617			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.57500	101.37350		7.60500	101.32764			0.00	0	128,300,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.02306		0.00000	100.06066			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		9.09000	103.21397		9.12000	103.11065			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABCP12	On 20/09/2014	Spot Bond	1.57500	134.50673		1.57500	134.45204			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.29500	268.36186		2.29500	268.31155			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	101.48768		0.00000	101.46618			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.45088		0.00000	101.43205			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	101.04092		0.00000	101.02097			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	101.08418		0.00000	101.06340			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	101.11288		0.00000	101.09155			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.62459		0.00000	100.60592			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.54051		0.00000	100.52212			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.55477		0.00000	100.53590			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.03500	104.48988		8.06500	104.44261			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	101.80698		0.00000	101.78397			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.01500	101.56086		8.04000	101.52954			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	101.21041		0.00000	101.18987			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	101.65417		0.00000	101.63266			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.63103		0.00000	100.60822			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.49940		0.00000	100.47770			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.68366		0.00000	100.66046			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.94819		0.00000	100.92674			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	101.06527		0.00000	101.04174			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	101.56868		0.00000	101.54582			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	101.19316		0.00000	101.16621			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	6.02500	132.85400		6.02500	130.37705			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.99500	126.75621		2.99500	126.69987			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI04	On 11/10/2016	Spot Bond	4.32500		114.31529		4.32500	114.26034			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.17500		100.35738		5.17500	100.30671			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.90500		104.55598		5.90500	104.50114			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.49000		112.45954		11.52000	112.36545			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.81861		0.00000	100.78552			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		101.03247		0.00000	101.00553			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		101.08615		0.00000	101.05786			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		101.13783		0.00000	101.10820			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.82500		110.21120		4.82500	110.15667			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		62.43060		100.00000	62.27936			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.03500		166.38346		2.03500	166.31373			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		158.65585		2.76000	158.58619			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.06500		170.74205		2.06500	170.67030			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.84500		177.79805		1.84500	177.72445			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.48625		73.82321		8.51625	73.73068			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.48625		73.82321		8.51625	73.73068			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		100.94659		0.00000	100.92566			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		92.54000		0.00000	92.51000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		91.39000		0.00000	91.36000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		91.96000		0.00000	91.93000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		88.01000		0.00000	87.93000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		87.44000		0.00000	87.35000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN47	On 05/04/2017	Spot Bond	0.00000	100.59441	0.00000	100.57541				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.47850	0.00000	100.45910				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	87.02000	0.00000	86.93000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.55500	104.03535	7.58000	103.99913				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	87.61000	0.00000	87.48000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	90.12000	0.00000	89.92000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	87.85000	0.00000	87.73000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.80160	0.00000	100.78252				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.56500	109.47744	7.59500	109.41536				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.47859	0.00000	100.45767				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	84.81000	0.00000	84.68000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	84.54000	0.00000	84.39000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.55000	104.67369	2.55000	104.65330				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.53000	152.37367	2.53000	152.34418				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.44500	204.95880	2.44500	204.91955				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000	0.00000	95.40000				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	83.86000	0.00000	83.70000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.86500	89.19165	9.90000	88.98210				0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	93.61000	0.00000	93.06000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	98.07000	0.00000	97.88000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	102.88672	0.00000	102.84553				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	89.79000	0.00000	89.25000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN74	On 09/05/2018	Spot Bond	0.00000	98.64500	0.00000	98.61500				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	112.06000	0.00000	111.99000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.84000	108.69807	9.87500	108.41153				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	109.91000	0.00000	109.85000				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.78500	109.10506	9.82000	108.81714				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.25000	88.17009	9.28500	87.98692				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.45000	0.00000	100.40000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	98.57000	0.00000	98.16000				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	9.88000	108.40349	9.91500	108.11795				0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	87.89000	0.00000	87.60000				0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	101.22374	0.00000	101.20272				0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.18838	0.00000	100.16741				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.69000	105.23087	8.72000	105.10765			192,049,000,000.00	22,100,000	1,079,700,000.00	
ABS11	On 09/04/2021	Spot Bond	9.25500	101.63807	9.29000	101.43612			9,255,000,000,000.00	1,000,000,000	500,000,000.00	
ABS5	On 01/05/2015	Spot Bond	7.22500	101.17542	7.25500	101.12777			0.00	0	1,625,000,000.00	
ABS6	On 01/06/2020	Spot Bond	9.26000	98.73653	9.29000	98.57935			249,094,000,000.00	26,900,000	25,300,000.00	
ABS7	On 11/09/2026	Spot Bond	10.08000	92.46233	10.11500	92.20936			24,192,000,000,000.00	2,400,000,000	1,200,000,000.00	
ABS9	On 17/03/2016	Spot Bond	7.92500	103.78010	7.95500	103.70638			0.00	0	200,000,000.00	
ABS11	On 11/06/2014	Spot Bond	2.27500	130.99130	2.27500	130.93549			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI2	On 07/12/2023	Spot Bond	2.10500		272.27778		2.10500	272.22815			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.51500		125.86273		1.51500	125.84177			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.05500		128.49172		2.05500	128.46842			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		43.89822		100.00000	43.79070			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.72500		104.13672		11.75500	104.06726			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		102.06994		0.00000	102.04295			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		3.97208		100.00000	3.96246			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		102.12320		0.00000	102.09552			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		102.87904		0.00000	102.84143			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		23.67546		100.00000	23.61810			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		102.01668		0.00000	101.99039			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		62.81964		11.00000	62.80168			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		15.15229		100.00000	15.11559			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		101.13354		0.00000	101.11050			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		101.24600		0.00000	101.22069			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		101.08337		0.00000	101.06135			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		101.11727		0.00000	101.09456			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		101.13219		0.00000	101.10918			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		102.20214		0.00000	102.17899			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		102.20214		0.00000	102.17899			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		102.21520		0.00000	102.19192			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL085		On 20/12/2015	Spot Bond	0.00000	101.05627		0.00000	101.03479			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	102.21520		0.00000	102.19192			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	102.18906		0.00000	102.16606			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	88.97218		0.00000	88.95352			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	101.03720		0.00000	101.01611			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.91635		0.00000	100.89514			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.09698		0.00000	101.07468			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.13064		0.00000	101.10766			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.14417		0.00000	101.12091			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.11707		0.00000	101.09436			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	101.05628		0.00000	101.03480			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.71500	102.57341		9.74500	102.41709			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.22042		0.00000	100.19847			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.90910		0.00000	100.88684			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	82.62885		0.00000	82.60880			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	160.55359		0.00000	160.12161			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	160.57607		0.00000	160.14258			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	101.08330		0.00000	101.06128			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	99.81192		0.00000	99.79247			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	99.81192		0.00000	99.79247			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	101.43404		0.00000	101.41300			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	101.04939		0.00000	101.02805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL135	On 20/09/2014	Spot Bond	0.00000	101.04125	0.00000	101.02008				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	102.12015	0.00000	102.09796				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	101.40284	0.00000	101.37962				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	102.11914	0.00000	102.09697				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	102.18423	0.00000	102.16134				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	102.79179	0.00000	102.76947				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	101.09757	0.00000	101.07644				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	103.15862	0.00000	103.13723				0.00	209,440,000	52,360,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.94980	0.00000	100.92853				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	101.08739	0.00000	101.06529				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	101.06589	0.00000	101.04422				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.95732	0.00000	100.93785				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.93421	0.00000	100.91521				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.97906	0.00000	100.95915				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	101.06317	0.00000	101.04156				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	101.01566	0.00000	100.99501				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.96140	0.00000	100.94184				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.97635	0.00000	100.95649				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.36479	10.23000	101.33731				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.99111	0.00000	100.97095				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.96819	0.00000	100.94850				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	114.30737	0.00000	113.71896				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.84500	103.57073	9.87500	103.42515				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	101.05903	0.00000	101.03750				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL169		On 20/06/2017	Spot Bond	1.75000	112.24899	1.75000	112.22961			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.97499	0.00000	100.95516			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.97751	0.00000	100.95763			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	101.03640	0.00000	101.01521			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	101.07005	0.00000	101.04816			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	101.00274	0.00000	100.98224			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	101.06332	0.00000	101.04158			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.70362	0.00000	101.68396			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	103.15247	0.00000	103.13084			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	103.04542	0.00000	103.02516			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	101.07677	0.00000	101.05476			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.32853	0.00000	102.30789			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	101.06332	0.00000	101.04158			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	101.03521	0.00000	101.01417			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	101.09272	0.00000	101.07050			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	101.11034	0.00000	101.08777			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.96803	0.00000	100.94834			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.98841	0.00000	100.96831			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.11449	0.00000	101.09184			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	101.10097	0.00000	101.07846			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.17757	0.00000	101.15349			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	101.04313	0.00000	101.02180			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.16682	0.00000	101.14296			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL198	On 20/06/2017	Spot Bond	0.00000	103.59213	0.00000	103.57026				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	101.17757	0.00000	101.15349				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	92.70314	0.00000	92.68480				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	101.12383	0.00000	101.10085				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	101.12383	0.00000	101.10085				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	117.28549	0.00000	117.04287				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	118.95812	0.00000	118.71180				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.97581	0.00000	100.95585				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.96637	0.00000	100.94660				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	101.43044	0.00000	101.41178				0.00	0	800,000,000.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.99197	0.00000	100.97168				0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.99601	0.00000	100.97565				0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	101.03640	0.00000	101.01521				0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.97716	0.00000	100.95716				0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.97581	0.00000	100.95585				0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	101.07113	0.00000	101.04935				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	101.95662	0.00000	101.93397				0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.19759	0.00000	100.17560				0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond	0.00000	101.19100	0.00000	101.17468				0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	101.20500	0.00000	101.18849				0.00	0	0.00
ADCP1U	On 03/07/2014	Spot Bond	100.00000	90.58735	100.00000	90.37218				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	10.49784	100.00000	10.47155				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	101.47525	0.00000	101.45548				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	101.63270	0.00000	101.61082				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF1C1	On 21/11/2014	Spot Bond	0.00000		101.73761		0.00000	101.71433			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.34260		0.00000	100.32255			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.37707		0.00000	100.35499			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.42297		0.00000	100.39819			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.32692		0.00000	100.30763			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.42500		97.10879		8.45500	97.03520			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.42219		0.00000	100.39725			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.49169		0.00000	100.46263			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.82500		100.31291		8.85500	100.17369			518,027,500,000.00	58,700,000	58,700,000.00
AIR02	On 30/04/2023	Spot Bond	9.48000		113.38173		9.51500	113.12680			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		88.51966		100.00000	88.30989			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.41500		107.58647		7.44500	107.51254			0.00	0	2,540,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		84.36626		100.00000	84.17582			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		11.92900		100.00000	11.90260			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.78000		157.18992		2.78000	157.12089			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		101.21675		0.00000	101.19602			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		101.10822		0.00000	101.09024			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.49631		0.00000	100.47828			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		101.06350		0.00000	101.04531			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		101.89785		0.00000	101.86988			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.90840		0.00000	100.87124			0.00	0	100,000,000.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN009	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	101.02292		0.00000	101.00240			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	101.17010		0.00000	101.11579			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.88531		0.00000	100.83571			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond		0.00000	96.76000		0.00000	96.76000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	98.60000		0.00000	98.60000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	101.08934		0.00000	101.07029			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.90839		0.00000	100.88982			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.89490		0.00000	100.87660			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.80839		0.00000	100.78819			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.31500	102.71663		9.34500	102.58367			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.98790		0.00000	100.97003			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	101.34188		0.00000	101.32223			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.70039		0.00000	100.58639			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	101.87932		0.00000	101.85934			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	101.31575		0.00000	101.29517			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.82500	102.79484		9.86000	102.60256		19,650,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond		7.52500	106.57027		7.55500	106.50801		48,160,000,000.00	6,400,000	6,400,000.00	
BAW3	On 02/10/2017	Spot Bond		0.00000	100.83945		0.00000	100.81634			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.76447		0.00000	100.74340			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.99500	101.13084		8.02000	101.09951			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW8	On 02/10/2017	Spot Bond		9.24000	102.98960		9.27000	102.87721			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.29467	102.51645		11.30055	102.47938			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.25164	101.35286		11.25767	101.31764			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.29200	101.29899		11.29898	101.26291			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	101.11193		0.00000	101.08295			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.33236	101.19699		11.34028	101.15940			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.11713	100.22977		12.14768	100.10830			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	101.13828		0.00000	101.10861			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	101.13828		0.00000	101.10861			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	101.13835		0.00000	101.10868			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.54467	100.61453		11.55055	100.57749			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.46053	101.22580		11.47194	101.18357			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.25164	101.35286		11.25767	101.31764			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.39406	101.33744		11.40277	101.29678			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.55275	100.86512		10.57625	100.80814			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	101.08037		0.00000	101.05220			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	101.03666		0.00000	101.00878			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	101.03666		0.00000	101.00878			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.98101		0.00000	100.95462			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.98782		0.00000	99.98782			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.94574	100.41962		10.94647	100.38881			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		12.01500	98.78632		12.04500	98.67770			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	101.00632		0.00000	100.97925			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA26	On 30/09/2017	Spot Bond	11.94000	96.35889		11.97000	96.24738			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	99.98782		0.00000	99.98782			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.98037		0.00000	100.95480			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	100.98777		9.28000	100.96233			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.04898		0.00000	101.02150			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.71500	98.81991		11.74500	98.70423			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.01781		0.00000	100.99114			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.04379		0.00000	101.01643			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.04379		0.00000	101.01643			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.85145		0.00000	99.85145			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.00534		0.00000	100.97898			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	101.05904		0.00000	101.03141			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	101.18786		0.00000	101.16958			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.98783		0.00000	99.98783			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	101.05904		0.00000	101.03141			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.00741		0.00000	100.98101			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	101.02251		0.00000	100.99584			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	101.05913		0.00000	101.03150			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.76409		0.00000	100.74412			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.29467	102.80534		14.30055	102.76007			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.50183	101.27387		15.52874	101.17396			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.40111	101.22817		14.42368	101.15762			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	101.37986		0.00000	101.34369			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	101.37986		0.00000	101.34369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB07	On 31/03/2020	Spot Bond	0.00000	101.37986	0.00000	101.34369				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	101.43130	0.00000	101.39376				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	101.19929	0.00000	101.16786				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	15.96987	100.00000	15.93957				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.56563	100.00000	20.51527				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.71704	100.00000	18.67120				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.55373	100.00000	11.52543				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.56975	100.00000	11.54173				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.96901	100.00000	13.93480				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.10390	100.00000	12.07427				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.38169	0.00000	100.36407				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.31650	0.00000	100.29781				0.00	0	200,000,000.00
BCP1	On 30/09/2014	Spot Bond	0.00000	101.13848	0.00000	101.10882				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	101.16478	0.00000	101.13443				0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000	97.33333	100.00000	97.07447				0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000	92.87532	100.00000	92.63959				0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	82.76644	100.00000	82.57919				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.00500	175.00700	2.00500	174.93369				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.40000	142.26066	8.43500	141.49888				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.40000	142.62126	8.43500	141.86368				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.78500	95.17024	8.82000	94.88049				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	101.33252	0.00000	101.31108				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD311F	On 20/09/2014	Spot Bond	0.00000	101.00123		0.00000	100.98087			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	66.66667		100.00000	66.66667			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.33500	96.85318		8.36500	96.73616			1,667,000,000,000.00	200,000,000	600,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.14141		0.00000	101.12250			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.33913		0.00000	100.31922			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.34601		0.00000	100.32570			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.36894		0.00000	100.34727			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.39185		0.00000	100.36883			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.45565		0.00000	100.42884			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	14.02746		100.00000	13.99310			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.17157		0.00000	100.15254			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.18002		0.00000	100.16004			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.18364		0.00000	100.16325			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.18484		0.00000	100.16432			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.19929		0.00000	100.17716			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.21853		0.00000	100.19424			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	13.72127		100.00000	13.68767			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	13.72127		100.00000	13.68767			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.99794		0.00000	100.97881			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	101.07724		0.00000	101.05660			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	101.09886		0.00000	101.07780			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.79000	101.32019		8.82000	101.22218			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	101.16370		0.00000	101.14140			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	101.27878		0.00000	101.25429			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42DU	On 15/03/2017	Spot Bond	100.00000		9.81579	100.00000	9.79201				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		9.81579	100.00000	9.79201				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.48500		103.45903	6.51000	103.43466				121,269,500,000.00	18,700,000	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		101.98370	0.00000	101.96405				0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000		98.46127	0.00000	98.44379				0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000		99.95281	0.00000	99.93708				0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000		99.57175	0.00000	99.55589				0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000		97.93161	0.00000	97.91409				0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000		97.21423	0.00000	97.19682				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		101.31744	0.00000	101.29991				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		101.53818	0.00000	101.51775				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		101.31142	0.00000	101.29384				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		101.38073	0.00000	101.36224				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		101.50674	0.00000	101.48656				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		102.03121	0.00000	102.00398				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		102.88217	0.00000	102.84390				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		42.64987	100.00000	42.54654				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		19.29388	100.00000	19.24664				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		101.02309	0.00000	101.00298				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		99.80229	0.00000	101.60059				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.81500		102.61130	7.84000	102.57809				0.00	0	400,000.00
CBL08	On 02/11/2016	Spot Bond	9.89000		109.32799	9.92000	109.23091				34,615,000,000.00	3,500,000	23,500,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.29610	0.00000	100.26642				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.54000		101.82417		9.57000	101.74445			330,084,000,000.00	34,600,000	654,400,000.00
CBL12	On 06/09/2018	Spot Bond	11.62500		100.91807		11.65500	100.78787			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.19583		0.00000	100.07309			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.87500		101.90214		11.90500	101.76411			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		101.81890		0.00000	101.79843			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.78000		103.60784		9.81000	103.50395			158,436,000,000.00	16,200,000	25,200,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		102.06222		0.00000	102.03353			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.31500		97.47442		12.34500	97.33154			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.14386		0.00000	100.02926			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		101.56134		0.00000	101.53301			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.05563		0.00000	100.03712			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.57500		91.02812		10.61000	90.85910			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.23000		118.37071		10.26500	118.11518			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.08000		114.28525		10.11500	114.02177			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.41000		113.38138		9.44500	113.09972			0.00	0	2,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		101.80754		0.00000	101.77701			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.14000		101.19642		12.17000	101.11469			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		99.87720		0.00000	99.85268			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		101.19787		0.00000	101.16955			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		99.88920		0.00000	99.86149			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.63752		0.00000	100.59996			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.72795		0.00000	100.68505			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		101.56736		0.00000	101.54249			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG02	On 30/08/2016	Spot Bond	0.00000		101.61357		0.00000	101.58820			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		102.80243		0.00000	102.76583			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		102.77264		0.00000	102.73643			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		102.93011		0.00000	102.89183			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		99.89094		0.00000	99.86896			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		101.08340		0.00000	101.06138			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		102.13441		0.00000	102.11538			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		101.40822		0.00000	101.38126			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		103.54891		10.11000	103.52071			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		101.40822		0.00000	101.38126			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.64009		0.00000	100.61971			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		116.45950		2.76000	116.40831			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		106.30736		0.00000	106.30736			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		116.37980		3.14000	116.32750			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.54967		8.25000	101.52737			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		101.40822		0.00000	101.38126			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		101.40822		0.00000	101.38126			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		115.98030		3.10000	115.92842			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		115.85632		2.40000	115.80666			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		101.53551		0.00000	101.50432			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.77014		0.00000	100.75271			0.00	0	0.00

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	100.48123		0.00000	100.46172			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.62500	100.27600		8.65500	100.18813			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.55156		0.00000	100.53160			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.54400		0.00000	100.52431			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.34981		0.00000	100.32916			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.35750		0.00000	100.33651			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.67500	100.37538		8.70500	100.28714			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.67500	100.37538		8.70500	100.28714			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	102.83151		0.00000	102.83151			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	103.32780		0.00000	103.32780			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.72500	103.48544		8.75500	103.39301			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	101.11052		0.00000	101.08795			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	101.22708		0.00000	101.20215			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.42783		0.00000	100.40837			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.42783		0.00000	100.40837			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	97.09530		100.17539	96.85695			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	101.51601		0.00000	101.48698			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	99.90575		0.00000	99.88667			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	101.12627		0.00000	101.10338			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	101.45349		0.00000	101.43272			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	101.54835		0.00000	101.52629			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.88555		9.35000	101.85983			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.88555		9.35000	101.85983			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	101.43388		0.00000	101.41312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN245		On 25/02/2015	Spot Bond	0.00000	101.43787		0.00000	101.41705			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	95.50824		0.00000	95.50824			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	102.39580		0.00000	102.36205			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	101.07079		0.00000	101.05135			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	102.34943		0.00000	102.31633			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.84740		0.00000	100.82778			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.84740		0.00000	100.82778			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.84740		0.00000	100.82778			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.84740		0.00000	100.82778			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.84740		0.00000	100.82778			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.86890		0.00000	100.84879			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.90454		0.00000	100.88361			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.90454		0.00000	100.88361			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.90454		0.00000	100.88361			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.90454		0.00000	100.88361			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.90454		0.00000	100.88361			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.91050		0.00000	100.88943			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.64500	101.15232		9.67500	101.01176			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	99.80790		0.00000	99.78873			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.18600		0.00000	100.16530			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	101.26646		0.00000	101.24073			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	102.22908		0.00000	102.19796			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	101.02294		0.00000	101.00203			0.00	0	0.00

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	101.01621	0.00000	100.99544				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	101.03596	0.00000	101.01490				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	101.46861	0.00000	101.44820				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	101.73284	0.00000	101.70792				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	101.03325	0.00000	101.01224				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	104.59472	0.00000	104.57369				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	101.30690	0.00000	101.28588				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.89667	0.00000	100.87684				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.82544	0.00000	100.80587				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.98927	0.00000	100.96905				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	101.14398	0.00000	101.12060				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	101.14398	0.00000	101.12060				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	101.14398	0.00000	101.12060				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	101.14398	0.00000	101.12060				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	99.94098	0.00000	99.92111				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	101.45340	0.00000	101.43087				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.30930	0.00000	101.28536				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.04162	0.00000	101.01754				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	103.33569	0.00000	103.31308				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.91187	0.00000	100.88807				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.02971	0.00000	101.00590				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.76978	0.00000	100.74577				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	101.18780	0.00000	101.16367				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.91191	0.00000	100.88811				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN298	On 30/06/2017	Spot Bond		0.00000	100.91191		0.00000	100.88811			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.90329		0.00000	100.87961			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	121.76488		0.00000	121.76488			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	102.69403		0.00000	102.67069			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	121.79867		0.00000	121.79867			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	121.29042		0.00000	121.29042			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	121.68196		0.00000	121.68196			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	119.37172		0.00000	119.37172			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	120.16067		0.00000	120.16067			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	99.88377		0.00000	99.86055			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		11.14500	91.19059		11.18000	90.98529			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.66500	92.64409		11.70000	92.43683			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.86156		0.00000	100.83896			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	101.19367		0.00000	101.16927			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	99.88650		0.00000	99.86383			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.31443		0.00000	100.29341			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.20740		0.00000	100.18431			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	100.21096		8.80500	100.18750			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	101.04313		0.00000	101.02180			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	101.95495		0.00000	101.93336			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	117.18348		0.00000	117.18348			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	101.09290		0.00000	101.07057			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	101.11307		0.00000	101.09031			0.00	0	0.00

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	101.19098	0.00000	101.16664				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	101.08783	0.00000	101.06534				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	101.52081	0.00000	101.48944				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	101.52081	0.00000	101.48944				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	101.52081	0.00000	101.48944				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	101.24614	0.00000	101.22082				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.84661	0.00000	100.82788				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.30930	0.00000	100.29116				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.86156	0.00000	100.83896				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	105.61729	0.00000	105.61729				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	105.78912	0.00000	105.78912				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	100.86538	0.00000	100.84614				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.21448	0.00000	100.19299				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	101.38799	0.00000	101.35961				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.86678	0.00000	100.84405				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	101.58767	0.00000	101.55542				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	101.30009	0.00000	101.27368				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.98842	0.00000	100.96832				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	101.15339	0.00000	101.12981				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.21236	0.00000	100.19108				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	99.93778	0.00000	99.91705				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	100.85919	0.00000	100.84008				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.84068	0.00000	100.81862				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.20333	0.00000	100.18307				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN351		On 24/02/2017	Spot Bond	0.00000	101.94798	0.00000	101.92081			0.00	0	0.00
CLN352		On 24/02/2017	Spot Bond	0.00000	101.94798	0.00000	101.92081			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	101.40182	0.00000	101.38116			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	101.57901	0.00000	101.54669			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	102.09861	0.00000	102.06933			0.00	0	0.00
CLN357		On 24/02/2017	Spot Bond	0.00000	102.02833	0.00000	102.00003			0.00	0	0.00
CLN358		On 30/04/2018	Spot Bond	0.00000	100.19080	0.00000	100.16956			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	100.31244	0.00000	100.29155			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	100.94616	0.00000	100.92681			0.00	0	0.00
CLN361		On 20/03/2024	Spot Bond	10.55000	101.32174	10.55000	101.29344			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	10.32500	102.69485	10.36000	102.45144			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	101.00449	0.00000	100.98370			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.07533	0.00000	100.05021			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	12.46500	104.50001	12.50000	104.26614			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.07847	0.00000	100.05230			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	12.49500	104.14482	12.53000	103.91783			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	10.92500	103.61796	10.96000	103.39575			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	100.07847	0.00000	100.05230			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	100.22135	0.00000	100.19917			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	101.34811	0.00000	101.32209			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	100.88644	0.00000	100.86262			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond	0.00000	100.56686	0.00000	100.54283			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN374	On 20/06/2019	Spot Bond	0.00000	100.46447	0.00000	100.44327				0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.39774	0.00000	100.37426				0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.87500	100.44351	9.91000	100.23815				0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.40518	0.00000	100.34710				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.88229	7.01000	38.87507				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	151.85477	0.00000	151.38158				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	8.78500	133.16750	8.82000	132.83006				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.40000	142.26066	8.43500	141.49888				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.40000	142.62126	8.43500	141.86368				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	89.85281	0.00000	89.83367				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	89.76605	0.00000	89.74674				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.63809	0.00000	100.61582				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.63809	0.00000	100.61582				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	101.12405	0.00000	101.10121				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	101.04813	0.00000	101.02682				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	101.06310	0.00000	101.04149				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.63061	0.00000	0.00000				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	101.06332	0.00000	101.04158				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.31443	0.00000	100.29341				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.96368	0.00000	100.94397				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.47173	0.00000	100.45106				0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.48606	0.00000	100.46553				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	101.66372	0.00000	101.63943				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COH002	On 15/04/2019	Spot Bond	0.00000	100.54651	0.00000	100.52344				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.17500	105.06598	9.20500	104.97631				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.24000	103.01979	9.27000	102.89472				0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.48500	115.09202	10.52000	114.84463				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.52500	107.80004	8.55500	107.73060				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.07500	104.78820	10.11000	104.58589				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.45500	93.20624	10.49000	92.99113				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.13000	94.47955	11.16500	94.21914				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.13000	92.27470	11.16500	92.02327				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	101.39682	0.00000	101.37529				0.00	760,000,000	760,000,000.00
CPL003	On 28/02/2017	Spot Bond	0.00000	101.42579	0.00000	101.40399				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	101.33456	0.00000	101.31238				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.13795	0.00000	100.02286				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.39500	101.64341	11.43000	101.42179				0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.56459	100.00000	11.53658				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.26225	0.00000	100.24426				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.51500	95.96768	8.54500	95.86172				0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	101.17704	0.00000	101.16039				0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	101.07631	0.00000	101.05970				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	101.18766	0.00000	101.16761				0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	100.00000	80.39648	100.00000	80.21978			2,100,000,000,000,000.00	21,000,000,000	21,000,000,000.00	
DOL002	On 15/07/2018	Spot Bond	0.00000	100.76751	0.00000	100.73504				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL003	On 20/09/2018	Spot Bond	0.00000	101.38532		0.00000	101.35698			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.52204		0.00000	100.45537			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	101.00154		0.00000	100.97325			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.05003		0.00000	101.02038			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.40500	120.48789		7.43500	120.40090			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.73500	105.52858		8.76500	105.36764			3,487,779,806,500.00	399,287,900	3,605,387,900.00
DV23	On 27/02/2023	Spot Bond	9.20500	106.66049		9.24000	106.41961			76,648,890,818,500.00	8,326,875,700	8,532,885,300.00
DV24	On 18/02/2024	Spot Bond	9.31500	104.48739		9.35000	104.23630			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.82500	104.32294		9.86000	104.02160			5,895,000,000,000.00	600,000,000	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	100.98924		0.00000	100.97238			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	101.02757		0.00000	101.01022			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	99.82923		0.00000	101.38738			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.92932		0.00000	100.91114			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.36500	128.13318		8.39500	127.93876			30,114,000,000,000.00	3,600,000,000	1,804,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	101.55856		0.00000	101.52603			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	133.25914		0.10000	133.21030			500,000,000,000.00	5,000,000,000	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.96000	119.85521		1.96000	119.80527			0.00	0	1,700,000,000.00
EL29	On 19/11/2029	Spot Bond	1.97000	107.58661		1.97000	108.57288			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.10000	106.93760		2.10000	106.89254			0.00	0	200,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.97500	105.57851		10.01000	105.38803			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM02	On 11/03/2021	Spot Bond		9.82500	106.07317		9.86000	105.86937			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.18000	99.33002		10.21500	99.08842			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.51500	93.56987		10.55000	93.39100			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond		10.67500	100.59060		10.71000	100.39741			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond		0.00000	99.81320		0.00000	101.51547			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	101.01001		0.00000	100.99203			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.01659		0.00000	100.00002			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	99.82291		0.00000	101.35667			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	99.82155		0.00000	101.34974			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	91.70854		100.00000	91.47870			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond		100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond		100.00000	74.64213		100.00000	74.48980			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond		100.00000	72.02307		100.00000	71.88588			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	126.76561		3.00000	126.70908			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.58500	105.92632		11.61500	105.86152			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	104.67768		0.00000	104.65417			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.32590		0.00000	100.30263			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	101.06382		0.00000	101.04102			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		10.23500	95.69801		10.26500	95.57998			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.73869		0.00000	100.71722			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	101.46080		0.00000	101.43928			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	99.78378		0.00000	99.76152			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	99.80120		0.00000	99.78068			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3B3	On 17/11/2025	Spot Bond	0.00000	99.79426		0.00000	99.77373			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	99.77973		0.00000	99.75707			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	99.77380		0.00000	99.75124			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	99.81595		0.00000	99.79690			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	99.81065		0.00000	99.79106			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	99.80926		0.00000	99.79024			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	99.80108		0.00000	99.78124			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	99.81091		0.00000	99.79204			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	99.80408		0.00000	99.78453			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.97500	102.42014		7.00500	102.36367			2,790,000,000,000.00	400,000,000	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.04000	104.49668		8.07000	104.37189			127,770,831,780,000.00	15,891,894,500	6,803,500,000.00
ES23	On 25/01/2023	Spot Bond	8.73500	110.45301		8.77500	110.17475			106,639,499,626,500.00	12,208,299,900	5,638,394,100.00
ES26	On 02/04/2026	Spot Bond	8.99000	92.55259		9.02500	92.29239			133,237,583,267,000.00	14,820,643,300	7,920,400,000.00
ES33	On 15/09/2033	Spot Bond	9.64500	82.45644		9.67500	82.21305			896,297,111,848,500.00	92,928,679,300	48,262,100,000.00
ES42	On 25/04/2042	Spot Bond	9.83500	87.67045		9.86500	87.39502			232,106,000,000,000.00	23,600,000,000	11,800,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	101.48795		0.00000	101.46672			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.44124		0.00000	100.42117			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.88063		0.00000	100.86024			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	101.25403		0.00000	101.23473			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.53452		0.00000	100.51632			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	101.08463		0.00000	101.06625			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.42380		100.00000	10.39854			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.14415		100.00000	10.11958			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	101.03572		0.00000	101.01574			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4B	On 15/09/2023	Spot Bond	0.00000	101.07860	0.00000	101.05779				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	101.16428	0.00000	101.14182				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	101.24986	0.00000	101.22574				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.82500	102.03870	6.85500	102.00944				0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.71500	98.79114	9.74500	98.65886			25,259,000,000.00		2,600,000	2,600,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	101.05682	0.00000	101.03896				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	101.05675	0.00000	101.03889				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.29943	0.00000	100.27805				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	103.36364	0.00000	103.34035				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.51500	106.25236	11.54500	106.11332				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	99.64706	0.00000	99.62288				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.15500	127.60644	2.15500	127.58296				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.13500	271.65488	2.13500	271.60515				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.26000	107.60263	2.26000	107.58252				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.51000	152.72709	2.51000	152.69763				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.33500	208.24940	2.33500	208.21015				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.83500	109.11898	7.86500	109.05639				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.92800	59.96212	7.92900	59.92126				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47800	37.85208	9.47900	37.82122				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000	36.56252	9.71000	36.53218				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	104.34317	0.00000	104.31278				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	102.30911	0.00000	102.27656				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	102.24459	0.00000	102.21293				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC106	On 24/02/2017	Spot Bond	0.00000	102.24459	0.00000	102.21293				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	101.80081	0.00000	101.77308				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	102.20627	0.00000	102.17515				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	101.25968	0.00000	101.23409				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	101.47003	0.00000	101.44188				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	101.08346	0.00000	101.06143				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	101.19465	0.00000	101.17037				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	101.73229	0.00000	101.70168				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000	7.47000	100.00000				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	101.44847	0.00000	101.42074				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	101.17757	0.00000	101.15349				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	101.11979	0.00000	101.09691				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	101.27818	0.00000	101.22592				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	101.15742	0.00000	101.13375				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000	6.00000	100.00000				0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	101.23393	0.00000	101.20870				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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	101.53232	0.00000	101.50096			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.48558	0.00000	101.45519			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	15.34498	100.09221	15.30777			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.04583	0.00000	101.02444			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	111.08406	0.00000	110.95324			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	101.25398	0.00000	101.22850			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	101.40839	0.00000	101.37979			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	102.06307	0.00000	102.03392			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	105.09502	0.00000	105.05448			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	101.16744	0.00000	101.14371			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000	0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	101.18103	0.00000	101.15703			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	101.07391	0.00000	101.05208			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC154	On 20/12/2017	Spot Bond	0.00000	101.09694	0.00000	101.07451				0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	101.45219	0.00000	101.42248				0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	101.06327	0.00000	101.04500				0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	101.04518	0.00000	101.02689				0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	101.07677	0.00000	101.05476				0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	54.97857	13.22500	54.95914				0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	101.01217	0.00000	100.99148				0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.01352	0.00000	100.99279				0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	101.51693	0.00000	101.48612				0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	101.06197	0.00000	101.04026				0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.50500	95.64552	3.50500	95.62441				0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	101.11038	0.00000	101.08769				0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	101.11038	0.00000	101.08769				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	101.65703	0.00000	101.63451				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.86156	0.00000	100.83896				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	99.12357	0.00000	99.10130				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	102.56983	0.00000	102.43948				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	101.04313	0.00000	101.02180				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.01756	0.00000	100.99675				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.07454	0.00000	100.04968				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	101.20038	0.00000	101.17584				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	99.93844	0.00000	99.91793				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.07376	0.00000	100.04916				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.23745	0.00000	100.21366				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC183	On 20/12/2018	Spot Bond		0.00000	101.38532		0.00000	101.35698			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	101.08618		0.00000	101.06397			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	101.38398		0.00000	101.35568			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	101.00544		0.00000	100.98488			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	102.75017		0.00000	102.71165			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	101.09694		0.00000	101.07451			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	101.09694		0.00000	101.07451			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	101.05409		0.00000	101.03495			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.72927		0.00000	100.70916			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.77142		0.00000	100.75017			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.58364		0.00000	100.56443			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.58364		0.00000	100.56443			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.71958		0.00000	100.69593			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.56684		0.00000	100.54755			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.56440		0.00000	100.54520			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.55030		0.00000	100.53108			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.55187		0.00000	100.53259			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.47090		0.00000	100.44947			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.42641		0.00000	100.40701			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.47090		0.00000	100.44947			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.42462		0.00000	100.40531			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		100.00000	8.75175		100.00000	8.72442		300,000,000,000,000.00	3,000,000,000	3,000,000,000.00	
FRC205	On 06/05/2017	Spot Bond		100.00000	18.18483		100.00000	18.12806		100,000,000,000,000.00	1,000,000,000	1,000,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC29	On 22/07/2014	Spot Bond	0.00000	100.39378	0.00000	100.37063				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	101.17146	0.00000	101.14765				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	101.16472	0.00000	101.14105				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	101.32602	0.00000	101.30361				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.99532	0.00000	100.97508				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.21962	0.00000	100.19774				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.39500	117.18809	3.39500	117.16257				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	101.18640	0.00000	101.16229				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	101.19860	0.00000	101.17424				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.37500	117.34822	3.37500	117.32273				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.85500	123.10653	1.85500	123.06336				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.39500	117.18809	3.39500	117.16257				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.83500	121.59982	2.83500	121.57519				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.90500	126.89712	2.90500	126.84541				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.24705	0.00000	100.22241				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	101.30400	0.00000	101.14706				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	101.61653	0.00000	101.58558				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	101.64524	0.00000	101.61374				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	101.02911	0.00000	101.00818				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	101.17831	0.00000	101.15436				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	104.24513	0.00000	104.17210				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	101.37870	0.00000	101.35069				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	101.32728	0.00000	101.30032				0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	101.12786	0.00000	101.10480				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC95	On 15/06/2016	Spot Bond	0.00000		101.50164		0.00000	101.47289			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		101.12651		0.00000	101.10349			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		103.52413		0.00000	103.41679			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		97.54704		0.00000	97.39558			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		97.37993		0.00000	97.08419			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		101.01600		0.00000	100.99754			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.39774		100.00000	9.37497			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		15.86691		100.00000	15.82847			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.97500		143.52236		4.97500	143.45100			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.79884		0.00000	100.78063			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		101.11859		0.00000	101.10122			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		102.29808		0.00000	102.28019			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		102.41617		0.00000	102.39750			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		103.63065		0.00000	103.61105			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		101.46071		0.00000	101.44150			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.90839		0.00000	100.88982			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000		94.35746		0.00000	94.31743			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.55000		126.21015		2.55000	126.18556			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.32653		0.00000	100.30736			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.45146		10.38000	100.42319			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.45146		10.38000	100.42319			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		102.24277		0.00000	101.82183			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.16489		0.00000	100.14838			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS107	On 30/01/2016	Spot Bond	0.00000	100.20981	0.00000	100.18646				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.69000	101.95389	2.69000	101.93365				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.64500	199.13901	2.64500	199.09979				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.66000	102.50314	2.66000	102.48288				0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	100.58244	0.00000	100.56588				0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.67500	198.28376	2.67500	198.24455				0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	100.25162	0.00000	100.22639				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.64500	261.32595	2.64500	261.27448				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.14500	271.44765	2.14500	271.39786				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.86500	257.01828	2.86500	256.96613				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.52500	124.39087	2.52500	124.36672				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.20608	0.00000	100.18555				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.05500	124.80176	2.05500	124.74930				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.36823	0.00000	100.34661				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.65727	0.00000	100.63635				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.01943	0.00000	100.05788				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.53000	101.78499	2.53000	101.74090				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	16.51460	104.97509	16.47282				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	20.81454	101.07593	20.76364				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	12.65336	100.44759	12.62259				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.99549	0.00000	100.97763				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	19.15159	100.76967	19.10487				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	2.16500	110.85565	2.16500	110.80881				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS82		On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85		On 31/01/2025	Spot Bond	2.22000	108.01382		2.22000	107.99375			0.00	0	0.00
FRS86		On 23/04/2018	Spot Bond	0.00000	98.41731		0.00000	98.41621			0.00	0	0.00
FRS87		On 31/01/2025	Spot Bond	2.25000	107.70527		2.25000	107.68517			0.00	0	0.00
FRS88		On 28/05/2020	Spot Bond	0.00000	101.58816		0.00000	101.56403			0.00	0	0.00
FRS90		On 07/12/2023	Spot Bond	2.34500	338.72326		2.34500	338.65931			0.00	0	0.00
FRS92		On 21/06/2014	Spot Bond	0.00000	100.71029		0.00000	100.69446			0.00	0	0.00
FRS93		On 11/08/2014	Spot Bond	0.00000	100.01974		0.00000	99.99964			0.00	0	0.00
FRS94		On 08/08/2018	Spot Bond	0.00000	100.01875		0.00000	99.99986			0.00	0	0.00
FRS95		On 11/08/2014	Spot Bond	0.00000	100.01774		0.00000	99.99979			0.00	0	0.00
FRS96		On 24/08/2018	Spot Bond	0.00000	101.45634		0.00000	101.43455			0.00	0	0.00
FRS97		On 29/08/2018	Spot Bond	0.00000	101.32400		0.00000	101.30449			0.00	0	0.00
FRS98		On 21/11/2017	Spot Bond	0.00000	102.05636		0.00000	102.02880			0.00	0	0.00
FRS99		On 09/10/2014	Spot Bond	0.00000	100.62381		0.00000	100.60262			0.00	0	0.00
FRX14		On 01/09/2014	Spot Bond	6.12500	102.27628		6.15000	102.25147			0.00	0	110,000,000.00
FRX15		On 14/03/2015	Spot Bond	6.83500	102.86783		6.82500	102.85729			0.00	0	100,000,000.00
FRX16		On 15/09/2016	Spot Bond	7.78500	101.63352		7.81500	101.54881			0.00	0	0.00
FRX17		On 15/09/2017	Spot Bond	8.24000	102.00039		8.27000	101.89123			0.00	0	0.00
FRX18		On 14/04/2018	Spot Bond	8.42500	107.52876		8.45500	107.40166			0.00	0	0.00
FRX19		On 15/11/2019	Spot Bond	8.92500	104.66889		8.95500	104.51493			293,632,500,000.00	32,900,000	825,000,000.00
FRX20		On 01/10/2020	Spot Bond	9.10500	99.19961		9.14000	99.01043			0.00	0	0.00
FRX23		On 28/02/2023	Spot Bond	9.63500	90.42800		9.67000	90.21526			0.00	0	0.00
FRX24		On 10/12/2024	Spot Bond	9.70000	111.26548		9.73500	110.99763			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX26	On 01/10/2026	Spot Bond	10.00000	97.38099		10.03500	97.11581			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.30500	95.62583		10.34000	95.33651			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.47500	77.91113		10.50500	77.67164			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	100.87973		0.00000	100.86183			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.91374		0.00000	100.89515			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.92733		0.00000	100.90846			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.96125		0.00000	100.94170			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.01555		0.00000	100.99490			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.05626		0.00000	101.03478			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.23249		0.00000	101.20745			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	101.29188		0.00000	101.27502			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	101.36226		0.00000	101.34449			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	101.42612		0.00000	101.40751			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	101.44107		0.00000	101.42228			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	101.48366		0.00000	101.46432			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	101.54759		0.00000	101.52741			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	101.60086		0.00000	101.57999			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	101.83518		0.00000	101.81125			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.86487		0.00000	100.84463			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.59515		0.00000	100.57437			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.59000	100.44903		9.62000	100.34844			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			230,000,000.00	2,300	2,300.00
GPT28	On 05/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GPT29	On 04/08/2014	Spot Bond		0.00000	100.06548		100.00000	80.57395			0.00	71,700,000,000	40,000,000,000.00
GRA311	On 17/06/2014	Spot Bond		0.00000	99.36058		0.00000	99.34418			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond		0.00000	98.69666		0.00000	98.68036			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.25993		0.00000	100.24131			0.00	0	1,065,689,188.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.26552		0.00000	100.24651			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.27632		0.00000	100.25652			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.28969		0.00000	100.26895			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.30824		0.00000	100.28616			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	101.19760		0.00000	101.17739			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.69593		0.00000	100.67828			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.47208		0.00000	100.45214			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	102.44099		0.00000	102.42224			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.79680		0.00000	100.77912			0.00	0	10,000,000,000.00
GRT06	On 11/12/2017	Spot Bond		0.00000	101.16757		0.00000	101.14751			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	101.60134		0.00000	101.58008			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	100.74374		0.00000	100.72603			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	101.29990		0.00000	101.28124			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.97137		0.00000	100.94990			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.34274		0.00000	100.31826			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond	0.00000	100.83605	0.00000	100.81751				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	101.12778	0.00000	101.10770				0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.13751	0.00000	100.02375				0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.14061	0.00000	100.02518				0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond	0.00000	100.22995	0.00000	100.21352				0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond	100.00000	80.21978	100.00000	100.00000				0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.34846	0.00000	100.32801				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.20093	98.30752	8.23033	98.20938				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.36455	0.00000	100.34315				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.55355	104.41639	8.58292	104.41639				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.38522	0.00000	100.36261				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.00367	104.41639	9.03301	104.41639				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.41047	0.00000	100.38637				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF01	On 17/04/2016	Spot Bond		0.00000	100.46022		0.00000	100.43928			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.53371		0.00000	100.51119			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.55300		0.00000	100.52967			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	99.79701		0.00000	99.77609			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		9.89000	102.18348		9.89000	102.15623			53,406,000,000.00	5,400,000	5,400,000.00
HWAY20	On 31/07/2020	Spot Bond		8.47500	108.68810		8.50500	108.51485			2,728,950,000,000.00	322,000,000	4,852,500,000.00
HWAY23	On 07/12/2023	Spot Bond		1.93500	275.84041		1.93500	275.79142			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond		1.94500	275.62929		1.94500	275.58024			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.65500	98.90508		9.68500	98.62267			121,653,000,000.00	12,600,000	4,487,900,000.00
HWAY35	On 31/07/2035	Spot Bond		9.54500	99.81368		9.57500	99.52336			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	56.96633		100.00000	56.82833			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	14.78920		100.00000	14.75337			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	86.89793		100.00000	86.69395			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	39.60548		100.00000	39.50849			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	20.21651		100.00000	20.16701			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	10.44533		100.00000	10.41918			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	60.29865		100.00000	60.14932			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.61000	114.72780		1.61000	114.68098			62,767,539,051,000.00	38,986,049,100	88,575,543,100.00
I2038	On 31/01/2038	Spot Bond		1.93000	117.26447		1.93000	117.21559			5,054,939,621,000.00	2,619,139,700	56,287,984,600.00
I2046	On 31/03/2046	Spot Bond		1.99000	116.31308		1.99000	116.26447			401,309,569,000.00	201,663,100	45,350,403,900.00
I2050	On 31/12/2050	Spot Bond		2.01000	124.70843		2.01000	124.65618			3,643,164,798,000.00	1,812,519,800	55,110,271,700.00
IBC01	On 16/03/2015	Spot Bond		0.00000	93.55000		0.00000	93.45000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.72500	103.71196		7.75500	103.66602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL13	On 12/03/2015	Spot Bond	0.00000	101.92303	0.00000	101.90379				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.15427	0.00000	101.13414				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.22500	103.56619	8.25500	103.49212				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.49000	106.31181	8.52000	106.18802				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	99.82133	0.00000	99.80282				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.82500	115.37005	4.82500	115.31305				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.04500	102.26767	8.07500	102.18374				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.01097	0.00000	100.05168				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.01528	0.00000	100.05487				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.67500	125.33648	1.67500	125.31505				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.12500	127.87130	2.12500	127.84787				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	101.14437	0.00000	101.12654				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	102.01424	0.00000	101.99510				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.61000	101.37553	8.64000	101.25422				0.00	0	400,000,000.00
IBL40	On 15/06/2015	Spot Bond	0.00000	101.47862	0.00000	101.46048				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	102.71840	0.00000	102.69923				0.00	0	500,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	99.89335	0.00000	99.87525				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.14500	98.80295	9.17500	98.67058				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.57500	92.24933	9.60500	92.10444			149,370,000,000.00	0.00	15,600,000	9,800,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	101.29475	0.00000	101.27649				0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.69000	96.32767	8.72000	96.21044				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.62500	99.96746	9.65500	99.80539				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.16627	0.00000	100.14779				0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.17115	0.00000	100.15213				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL54		On 31/07/2016	Spot Bond	7.98500	100.47083		8.01500	100.38938			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	8.92500	99.35395		8.95500	99.22795			0.00	0	0.00
IBL56		On 31/01/2019	Spot Bond	0.00000	100.18914		0.00000	100.16810			0.00	0	0.00
IBL57		On 13/02/2017	Spot Bond	0.00000	99.93124		0.00000	99.91385			0.00	0	0.00
IBL58		On 13/02/2017	Spot Bond	8.26000	102.61032		8.29000	102.51415			0.00	0	0.00
IBL59		On 17/02/2019	Spot Bond	8.88500	103.27901		8.91500	103.13855			0.00	0	0.00
IBL60		On 17/02/2024	Spot Bond	9.95500	104.11170		9.99000	103.86566			0.00	0	0.00
IBL61		On 31/03/2019	Spot Bond	0.00000	100.72695		0.00000	100.70793			0.00	0	0.00
IBL62		On 24/04/2017	Spot Bond	0.00000	100.27854		0.00000	100.26000			0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00397		100.00000	0.00396			0.00	0	0.00
IDCG01		On 22/10/2016	Spot Bond	0.00000	100.31334		0.00000	100.29493			0.00	0	0.00
IDCG02		On 22/10/2018	Spot Bond	0.00000	100.32718		0.00000	100.30795			0.00	0	0.00
IDCG03		On 22/10/2020	Spot Bond	9.22500	96.14656		9.26000	95.96005			0.00	0	0.00
IDCP01		On 19/04/2015	Spot Bond	5.00000	100.27023		5.00000	100.25670			0.00	0	0.00
IDCP02		On 19/04/2015	Spot Bond	5.00000	100.27023		5.00000	100.25670			0.00	0	0.00
IDCP03		On 31/01/2017	Spot Bond	5.00000	101.34593		5.00000	101.33210			0.00	0	0.00
IDCP04		On 19/10/2017	Spot Bond	5.00000	100.27023		5.00000	100.25670			0.00	0	0.00
IDCP05		On 14/03/2018	Spot Bond	4.00000	100.60451		4.00000	100.59368			0.00	0	0.00
IDW001		On 30/06/2016	Spot Bond	0.00000	101.65842		0.00000	101.63307			0.00	0	0.00
IDW002		On 30/06/2016	Spot Bond	0.00000	101.59442		0.00000	101.56964			0.00	0	0.00
IDW003		On 30/06/2016	Spot Bond	0.00000	100.97621		0.00000	100.95062			0.00	0	0.00
IF422U		On 27/05/2014	Spot Bond	100.00000	96.68807		100.00000	96.43628			0.00	0	0.00
IFM01		On 31/03/2016	Spot Bond	9.20000	106.92553		9.20000	106.89925			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL01	On 29/12/2014	Spot Bond	0.00000	100.84345		0.00000	100.82143			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.84345		0.00000	100.82143			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	99.78384		0.00000	99.76158			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.35411		100.00000	8.33387			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.29395		0.00000	100.27561			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.07173		0.00000	100.05379			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	99.94537		0.00000	99.92718			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.72500	100.64987		9.75500	100.59995			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	101.28342		0.00000	101.26503			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	102.76055		0.00000	102.74486			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	101.00927		0.00000	100.99206			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	99.39326		0.00000	99.27200			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.75239		100.00000	6.73548			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	90.99592		100.00000	90.77611			0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000	85.48009		100.00000	85.28037			0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000	94.95967		100.00000	94.71680			0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000	99.17356		100.00000	98.36065			0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000	85.60155		100.00000	85.02316			0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000	81.71560		100.00000	81.18840			0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000	96.65286		100.00000	95.89181			0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000	91.57331		100.00000	90.88993			0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000	86.99464		100.00000	86.37766			0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000	82.85204		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
INA419	On 06/05/2014	Spot Bond	5.90000		97.13453		5.90000	97.13453			0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	5.90000		99.87085		5.90000	99.82251			0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	5.90000		99.75812		5.90000	99.70989			0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	5.95000		99.64265		5.95000	99.59412			0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	5.95000		99.41657		5.95000	99.36826			0.00	0	0.00
INA426	On 24/06/2014	Spot Bond	5.95000		99.19152		5.95000	99.14343			0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	6.05000		99.06405		6.05000	99.01527			0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	6.05000		98.95031		6.05000	98.90165			0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	6.05000		98.72363		6.05000	98.67518			0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	100.00000		80.57395		100.00000	100.00000			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.95402		0.00000	100.92913			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.29467		101.99908		11.30055	101.96220			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.29467		100.85577		11.30055	100.81930			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.04613		0.00000	101.02302			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		101.67682		0.00000	101.64849			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.02530		0.00000	101.00265			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.63116		6.50000	100.61357			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.14398		0.00000	101.12060			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.73762		0.00000	100.71833			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		97.38497		0.00000	97.39272			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		101.07198		0.00000	101.05240			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.45060		0.00000	100.43225			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING228	On 22/09/2018	Spot Bond	0.00000	101.00765	0.00000	100.98526				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.64431	0.00000	100.62492				0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	102.66233	0.00000	102.64658				0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	102.59644	0.00000	102.58041				0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.84091	0.00000	100.82370				0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.83416	0.00000	100.81709				0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	100.98110	0.00000	100.96438				0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	100.39210	0.00000	100.37544				0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.06829	0.00000	100.05121				0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	99.94805	0.00000	99.93073				0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	101.36851	0.00000	101.35122				0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	101.35210	0.00000	101.33502				0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	101.16091	0.00000	101.14378				0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.86034	0.00000	100.84411				0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.41881	0.00000	100.40174				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.00741	0.00000	100.98101				0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	101.17183	0.00000	101.15371				0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond	0.00000	100.00000	0.00000	99.98435				0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	100.00000	48.46780	100.00000	100.00000				0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000	90.12346	100.00000	89.90148				0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000	85.48009	100.00000	85.28037				0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000	86.69834	100.00000	86.49289				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.48871	0.00000	100.46890				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.49878	0.00000	100.47856				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF03	On 13/04/2017	Spot Bond		0.00000	100.50555		0.00000	100.48505			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.73500	100.77857		8.76500	100.67881			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond		0.00000	100.39584		0.00000	100.37934			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond		0.00000	101.20858		0.00000	101.18775			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		9.09000	103.07006		9.12000	102.95826		206,343,000,000.00	22,700,000	223,500,000.00	
IPL7	On 05/04/2018	Spot Bond		0.00000	100.63148		0.00000	100.61138			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.59484		0.00000	100.57407			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	101.76207		0.00000	101.73642			0.00	0	110,000,000.00
IV013	On 22/06/2015	Spot Bond		0.00000	101.06527		0.00000	101.04174			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.90500	105.69017		8.93500	105.63300			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond		0.00000	103.02011		0.00000	102.99763			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	101.48032		0.00000	101.45683			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.21500	118.63831		3.21500	118.61305			0.00	0	200,000,000.00
IV019	On 31/03/2028	Spot Bond		3.69000	133.40926		3.69000	133.37929			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.82922		0.00000	100.80638			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.63113		0.00000	100.60831			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.50805		0.00000	100.48495			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	101.30535		0.00000	101.28253			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.95945		0.00000	100.93674			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.61000	94.70778		3.61000	94.68661			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.61000	100.46957		3.61000	100.42310			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	101.40018		0.00000	101.37613			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	99.88622		0.00000	99.86325			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV04Q	On 10/09/2014	Spot Bond	0.00000	101.00927		0.00000	100.99206			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.21500	105.00346		12.24500	104.87456			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.23387		0.00000	100.20785			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.69000	133.40926		3.69000	133.37929			0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000	96.18580		100.00000	95.93661			0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000	97.56098		100.00000	96.77419			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	84.45586		100.00000	83.89282			0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000	99.17355		100.00000	98.36065			0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000	95.15039		100.00000	94.41279			0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000	90.21667		100.00000	89.55331			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	101.25881		0.00000	101.23944			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.39379		0.00000	100.37589			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	101.38737		0.00000	101.36969			0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond	5.90000	97.13453		5.90000	99.90311			0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond	5.90000	99.83862		5.90000	99.79030			0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	5.95000	99.61029		5.95000	99.56179			0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	5.95000	99.38436		5.95000	99.33608			0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	6.05000	99.03153		6.05000	98.98278			0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	6.05000	98.91787		6.05000	98.86923			0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	6.05000	98.80447		6.05000	98.75595			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	99.93953		0.00000	99.91927			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.20362		0.00000	100.18335			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.67316		0.00000	100.65480			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.65816		0.00000	100.63901			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC012	On 09/08/2014	Spot Bond		0.00000	99.99994		0.00000	99.98386			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	101.41982		0.00000	101.40131			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	101.55949		0.00000	101.53784			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	101.36546		0.00000	101.34368			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.49888		0.00000	100.47866			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.50226		0.00000	100.48191			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.50903		0.00000	100.48840			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.47857		0.00000	100.45917			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.34616		0.00000	100.32585			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.20162		0.00000	100.18150			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	101.02217		0.00000	101.00179			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	99.89010		0.00000	99.87146			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	101.29045		0.00000	101.27143			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	101.27669		0.00000	101.25787			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.73469		0.00000	100.71388			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.52637		0.00000	100.50845			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.29269		0.00000	100.27321			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.18010		0.00000	100.16213			0.00	0	100,000,000.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	65.69996		100.00000	65.53544			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.18817		0.00000	100.16729			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	56.60048		100.00000	56.46186			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG03	On 15/04/2016	Spot Bond	0.00000	100.84089		0.00000	100.82085			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	25.43744		100.00000	25.37374			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.50953		0.00000	100.48801			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	63.20269		100.00000	63.04443			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	64.62410		100.00000	64.46227			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	55.58422		100.00000	55.44808			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	64.67651		100.00000	64.55380			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	55.12185		100.00000	54.98831			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	62.02688		100.00000	61.87661			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	76.88022		100.00000	76.66667			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	101.54280		0.00000	101.51972			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.17358		0.00000	100.05378			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.78000	137.19433		8.81500	136.81876			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	101.27430		0.00000	101.25587			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.98448		0.00000	100.96529			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	101.38378		0.00000	101.36260			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	101.27752		0.00000	101.25836			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.18149		0.00000	100.16130			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.19000	97.57409		9.22000	97.46897			1,064,202,000,000.00	115,800,000	84,400,000.00
LGL03	On 03/04/2018	Spot Bond	9.34000	95.28394		9.37000	95.16716			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.72500	99.51675		9.75500	99.35454			139,067,500,000.00	14,300,000	14,800,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	101.66930		0.00000	101.63958			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.72500	104.26354		10.75500	104.19054			22,308,000,000,000.00	2,080,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	101.82367		0.00000	101.79120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFA1	On 17/11/2025	Spot Bond	0.00000	101.55884	0.00000	101.53823				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	101.66520	0.00000	101.64318				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	101.79279	0.00000	101.76908				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.49367	0.00000	100.47679				0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000	99.90530	0.00000	99.88951				0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	100.04848	0.00000	100.03232				0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	99.55396	0.00000	99.53803				0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	98.66243	0.00000	98.65923				0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	97.34333	0.00000	97.32597				0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	98.76032	0.00000	98.74423				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	66.35234	100.00000	66.22645				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	63.20269	100.00000	63.04443				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.19304	0.00000	101.18068				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	58.93393	100.00000	58.79116				0.00	0	0.00
MAQ19U	On 08/05/2014	Spot Bond	100.00000	66.66667	100.00000	66.66667				0.00	0	0.00
MAQ20U	On 19/05/2014	Spot Bond	100.00000	97.33333	100.00000	97.07447				0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	85.71429	100.00000	85.10638				0.00	0	0.00
MAQ22U	On 09/06/2014	Spot Bond	100.00000	92.17172	100.00000	100.00000				0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	100.00000	10.68431	100.00000	10.66666				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	101.33492	0.00000	101.31665				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.73856	0.00000	100.72047				0.00	300,000,000	300,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.43462	0.00000	100.41563				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	101.06635	0.00000	101.04793				0.00	1,000,000,000	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF030	On 01/10/2017	Spot Bond	0.00000	101.76957		0.00000	101.75028			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	101.08432		0.00000	101.06603			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	101.01433		0.00000	100.99719			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	101.39511		0.00000	101.37688			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	99.95266		0.00000	99.93671			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	99.94864		0.00000	99.93137			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.41041		0.00000	100.39305			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.43035		0.00000	100.41208			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	89.90228		100.00000	89.61039			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	65.84766		100.00000	65.68277			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	23.56089		100.00000	23.50381			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	57.52170		100.00000	57.38235			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.06500	100.43952		9.09500	100.29797			72,520,000,000.00	8,000,000	143,700,000.00
MBSA02	On 15/04/2019	Spot Bond	8.95500	100.37692		8.98500	100.23547			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	101.21293		0.00000	101.19135			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	101.12774		0.00000	101.10766			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.46496		0.00000	100.44610			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.57842		0.00000	100.55960			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.58256		0.00000	100.56361			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.60326		0.00000	100.58365			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.21793		0.00000	102.19725			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	102.33316		0.00000	102.31150			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.42500	101.13746		8.45500	101.05028			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.13500	103.94053		9.16500	103.80254			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB5	On 05/01/2022	Spot Bond		9.90000	103.98362		9.93500	103.77041			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.78000	105.10474		6.80500	105.07069			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.92051		0.00000	100.90178			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.95447		0.00000	100.93506			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.92500	102.72407		9.95500	102.57211			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.74000	102.21064		7.77000	102.15139			47,988,000,000.00	6,200,000	4,790,200,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	101.40587		0.00000	101.38404			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		9.35000	102.37661		9.38000	102.27330			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	101.04243		0.00000	101.02244			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.77500	102.84967		9.81000	102.64955			7,820,000,000,000.00	800,000,000	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	9.93555	100.00000	9.91148				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	101.34856		0.00000	101.32756			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		9.05000	102.23817		9.08000	102.13533			152,040,000,000.00	16,800,000	97,600,000.00
MTN02	On 13/07/2014	Spot Bond		6.26500	103.93541		6.29000	103.91313			250,600,000,000.00	40,000,000	18,700,000.00
MTN03	On 13/07/2015	Spot Bond		7.82500	104.67669		7.85500	104.62076			2,817,000,000,000.00	360,000,000	90,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.99000	106.31345		9.02000	106.20455			248,124,000,000.00	27,600,000	23,200,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	5.89748	100.89771	5.88259				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	5.97706	100.61875	5.96201				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	99.91219	0.00000	99.89434				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	99.91067	0.00000	99.89253				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A411	On 14/08/2020	Spot Bond		0.00000	99.90928		0.00000	99.89087			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	99.90844		0.00000	99.88989			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	99.90054		0.00000	99.88038			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	99.89110		0.00000	99.86906			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.46635		100.00000	0.46519			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.46635		100.00000	0.46519			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.30500	93.71762		9.34000	97.61797			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.67500	100.43926		7.70500	100.35885			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.44500	101.45982		9.47500	101.29220			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.49061		0.00000	100.47388			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		9.22500	102.05410		9.26000	101.85324			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	101.50635		0.00000	101.48795			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.65500	101.79582		9.69000	101.54980			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	102.84937		0.00000	102.83073			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	101.60982		0.00000	101.59086			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	102.54708		0.00000	102.52718			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.25428		0.00000	100.23616			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	101.40838		0.00000	101.38949			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.90604		0.00000	100.88786			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.42500	105.50319		7.45500	105.44321			0.00	0	669,800,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	102.87704		0.00000	102.85832			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.96500	111.96684		8.99500	111.80722			224,125,000,000.00	25,000,000	20,900,000.00
NBK4	On 28/10/2024	Spot Bond		10.95500	33.67104		10.99000	33.55044			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.82500	102.17923		7.85500	102.13053			0.00	0	950,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.35303	0.00000	100.33231				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.37123	0.00000	100.34944				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.17500	103.19693	8.20500	103.12255				286,125,000,000.00	35,000,000	25,300,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.87785	0.00000	100.85843				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	101.53750	0.00000	101.51530				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.85394	0.00000	100.83164				0.00	0	200,000,000.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.67732	0.00000	100.65577				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.50973	0.00000	100.48822				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	101.38026	0.00000	101.35739				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	89.44855	0.00000	89.43008				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	101.30707	0.00000	101.28530				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.28633	0.00000	100.26591				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.31081	0.00000	100.28863				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.20562	0.00000	100.18509				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.54947	0.00000	100.52722				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	85.66903	0.00000	85.64993				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.03520	0.00000	101.01732				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	99.88073	0.00000	99.86053				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.99858	0.00000	100.97827				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.94427	0.00000	100.92506				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.61560	0.00000	100.59468				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.91097	0.00000	100.89243				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.89895	0.00000	100.88056				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.89828	0.00000	100.87990				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.17134	0.00000	100.15228				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	101.04313	0.00000	101.02180				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.12500	104.62760	10.16000	104.37960				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	101.03640	0.00000	101.01521				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.16000	103.40120	10.19500	103.14916				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	101.04313	0.00000	101.02180				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.93267	0.00000	100.91359				0.00	0	200,000,000.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	101.23813	0.00000	101.19977				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.67500	103.83349	8.70500	103.77116				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.32121	0.00000	100.27520				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	101.56541	0.00000	101.54234				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.34500	101.67195	10.37500	101.45957				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.68727	0.00000	100.66461				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.54208	0.00000	100.52479				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.44000	115.89106	12.47000	115.74508				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	111.96565	0.00000	111.93655				0.00	0	122,800,000.00
NET48	On 03/06/2014	Spot Bond	0.00000	102.36231	0.00000	102.34727				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	101.66056	0.00000	101.63433				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NILB10	On 08/12/2016	Spot Bond	2.15500		164.32804		2.15500	164.25859			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.97500		104.44302		9.00500	104.27565			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		101.04444		0.00000	101.02672			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000		101.01333		0.00000	100.99606			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.60500		105.99269		9.63500	105.82511			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		101.40789		0.00000	101.38831			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		101.37760		0.00000	101.36007			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		101.59718		0.00000	101.57920			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		101.32702		0.00000	101.30855			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		101.37762		0.00000	101.35845			0.00	110,000,000	55,000,000.00
NQ1A18	On 22/05/2049	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.80500		106.84508		9.83500	106.64578			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		101.42824		0.00000	101.40839			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		101.37767		0.00000	101.35851			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		101.40795		0.00000	101.38837			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.00500		106.03604		10.03500	105.86885			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		101.50914		0.00000	101.48818			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		101.44847		0.00000	101.42833			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		101.42817		0.00000	101.40831			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		101.81204		0.00000	101.78692			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		101.68882		0.00000	101.66539			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQF1D7	On 22/05/2050	Spot Bond	0.00000	101.46861		0.00000	101.44820			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.82500	118.00448		8.85500	117.85714			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.17500	118.13943		9.21000	117.88409			0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.05000	170.73005		2.05000	170.65837			0.00	0	9,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.50000	126.82292		9.53500	126.47548			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	102.10801		0.00000	102.08686			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.17604		0.00000	100.15647			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.97375		0.00000	100.95562			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.92289		0.00000	100.90249			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	101.34969		0.00000	101.32942			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	101.39812		0.00000	101.37717			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	101.60725		0.00000	101.58284			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	102.03066		0.00000	102.00072			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.40888		100.00000	18.36279			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	38.73250		100.00000	38.63765			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.95500	102.98438		6.98500	102.92313			358,182,500,000.00	51,500,000	51,800,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	13.71798		100.00000	13.68475			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	99.48000		0.00000	99.12000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	60.05530		100.00000	59.90822			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	99.91205		0.00000	99.89418			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.28864		0.00000	100.27056			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	101.24890		0.00000	101.23048			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	101.17522		0.00000	101.13841			0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000	101.37718		0.00000	101.36116			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PNP16	On 22/05/2014	Spot Bond	0.00000	101.24907	0.00000	101.23305				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	101.34312	0.00000	101.32435				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	101.13036	0.00000	101.11068				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	101.07629	0.00000	101.05865				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.94987	0.00000	100.93155				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.93412	0.00000	100.91609				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	101.03388	0.00000	101.01406				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.98565	0.00000	100.96663				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.95273	0.00000	100.93435				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	101.08863	0.00000	101.06777				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	101.02857	0.00000	101.00872				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.98708	0.00000	100.96804				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	101.14911	0.00000	101.12709				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	101.07860	0.00000	101.05779				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	101.02714	0.00000	101.00733				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.18851	0.00000	100.16973				0.00	50,000,000	1,065,000,000.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.19388	0.00000	100.17457				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.19630	0.00000	100.17674				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.20167	0.00000	100.18157				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.22473	0.00000	100.20231				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.23009	0.00000	100.20713				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.19431	0.00000	100.17271				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.72500	104.27169	6.75500	104.24205				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R009P	On 15/09/2014	Spot Bond	6.63500	97.70876	6.66000	97.68291			0.00		0	0.00	
R010P	On 21/12/2025	Spot Bond	8.20000	39.31065	8.23500	39.14873			0.00		0	0.00	
R157	On 15/09/2015	Spot Bond	6.72500	110.60353	6.75500	110.54307			3,199,887,685,142,500.00		49,797,425,300	40,804,108,300.00	
R158	On 15/09/2015	Spot Bond	6.72500	110.60353	6.75500	110.54307			0.00		0	0.00	
R158P	On 15/09/2015	Spot Bond	6.62500	91.57393	6.65500	91.52175			0.00		0	0.00	
R159	On 15/09/2016	Spot Bond	6.72500	116.50050	6.75500	116.40929			0.00		0	0.00	
R159P	On 15/09/2016	Spot Bond	6.55500	85.93259	6.58500	85.85882			0.00		0	0.00	
R186	On 21/12/2026	Spot Bond	8.38000	120.30941	8.41500	119.98317			0,431,154,776,840,000.00		31,402,718,000	57,447,296,200.00	
R187P	On 21/12/2026	Spot Bond	8.12000	36.62865	8.15500	36.46553			0.00		0	0.00	
R188P	On 21/12/2027	Spot Bond	8.04000	34.18228	8.07500	34.01862			0.00		0	0.00	
R197	On 07/12/2023	Spot Bond	1.64500	282.59001	1.64500	282.47449			80,946,554,146,500.00		49,207,631,700	24,065,164,500.00	
R201	On 21/12/2014	Spot Bond	6.26500	104.81315	6.29000	104.78015			1,243,112,348,954,000.00		98,421,763,600	78,500,000,000.00	
R202	On 07/12/2033	Spot Bond	1.84500	224.15102	1.84500	224.05818			411,387,098,634,000.00		22,974,037,200	48,010,751,400.00	
R2023	On 28/02/2023	Spot Bond	8.25500	98.33795	8.29000	98.10476			7,924,125,263,541,500.00		59,918,263,300	52,739,299,500.00	
R203	On 15/09/2017	Spot Bond	7.49000	103.43291	7.52000	103.32351			7,498,049,953,898,000.00		01,074,760,200	04,684,131,300.00	
R2030	On 31/01/2030	Spot Bond	8.88500	94.72121	8.91500	94.46079			3,600,298,846,500,000.00		05,210,900,000	97,787,000,000.00	
R2037	On 31/01/2037	Spot Bond	9.05500	96.96738	9.08500	96.66942			2,687,472,733,306,500.00		96,794,338,300	27,397,638,300.00	
R204	On 21/12/2018	Spot Bond	7.71500	104.13109	7.74500	103.99392			9,943,010,060,528,000.00		88,789,379,200	35,505,513,000.00	
R2048	On 28/02/2048	Spot Bond	9.12000	97.78337	9.15500	97.40834			4,511,571,910,800,000.00		94,689,902,500	64,811,200,000.00	
R207	On 15/01/2020	Spot Bond	7.92500	99.22472	7.95500	99.07075			7,651,361,042,332,500.00		65,471,424,900	85,828,233,100.00	
R208	On 31/03/2021	Spot Bond	8.07500	93.80719	8.11000	93.61258			1,988,705,153,060,000.00		84,669,368,800	54,868,322,400.00	
R209	On 31/03/2036	Spot Bond	8.97500	74.73427	9.00500	74.49019			6,834,975,233,672,500.00		61,557,129,100	25,689,832,600.00	
R210	On 31/03/2028	Spot Bond	1.79000	166.42226	1.79000	166.35361			61,221,885,911,000.00		34,202,170,900	28,681,770,900.00	
R211	On 31/01/2017	Spot Bond	0.97500	127.90355	0.97500	127.85359			21,454,254,217,500.00		22,004,363,300	45,816,288,600.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 31/01/2022	Spot Bond		1.55500	133.27951		1.55500	133.22532			129,841,763,085,500.00	83,499,526,100	56,283,226,100.00
R213	On 28/02/2031	Spot Bond		8.87500	85.09469		8.91000	84.80870			6,332,141,688,200,000.00	13,480,753,600	14,483,380,200.00
R214	On 28/02/2041	Spot Bond		9.05000	75.66882		9.08000	75.41508			9,387,048,572,610,000.00	37,242,936,200	09,777,256,500.00
R226C	On 15/09/2014	Spot Bond		6.23500	97.84391		6.26000	97.81904			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.78500	94.48283		6.81500	94.44232			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.62500	91.57393		6.65500	91.52175			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.54500	88.76494		6.57500	88.70164			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.55500	85.93259		6.58500	85.85882			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		6.32000	99.26095		6.34500	99.24093			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		6.27000	96.25572		6.29500	96.22492			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.69500	92.90123		6.72500	92.85421			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.56500	90.07531		6.59500	90.01694			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.54500	87.24834		6.57500	87.17918			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.60500	84.35522		6.63500	84.27600			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.46500	79.57027		7.49500	79.48248			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.51500	76.57353		7.54500	76.47791			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.72000	73.20274		7.75000	73.10045			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.70000	70.54484		7.73000	70.43612			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.68000	67.99654		7.71000	67.88197			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.67000	65.51747		7.70000	65.39764			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.88500	62.30379		7.91500	62.18062			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.86500	60.01702		7.89500	59.88974			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.99500	57.23445		8.03000	57.08517			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R340C	On 21/12/2021	Spot Bond	7.96500	55.15553	8.00000	55.00244				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.93500	53.16748	7.97000	53.01101				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.90500	51.26590	7.94000	51.10644				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.86500	49.49001	7.90000	49.32779				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.82500	47.79406	7.86000	47.62940				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.32000	43.83273	8.35500	43.67414				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.28000	42.25407	8.31500	42.09414				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.24000	40.74795	8.27500	40.58692				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.20000	39.31065	8.23500	39.14873				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.16000	37.93866	8.19500	37.77604				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.12000	36.62865	8.15500	36.46553				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.08000	35.37751	8.11500	35.21405				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.04000	34.18228	8.07500	34.01862				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.61768	0.00000	100.59163				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.67724	0.00000	101.65310				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.63730	0.00000	100.61152				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.53598	0.00000	100.51157				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	15.41286	100.00000	15.37552				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	5.70353	100.00000	5.68957				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	19.35763	100.00000	19.31074				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	101.23662	0.00000	101.21700				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.75887	0.00000	100.73903				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	101.18364	0.00000	101.16330				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.67047	0.00000	101.65181				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFC11		On 14/05/2014	Spot Bond	0.00000	101.35896		0.00000	101.34278			0.00	0	0.00
RDFC12		On 14/08/2014	Spot Bond	0.00000	101.49750		0.00000	101.47967			0.00	0	0.00
RDFC13		On 24/03/2015	Spot Bond	0.00000	100.80259		0.00000	100.78481			0.00	0	0.00
RES06		On 18/10/2014	Spot Bond	0.00000	100.34482		0.00000	100.32464			0.00	0	0.00
RES12		On 20/08/2015	Spot Bond	0.00000	101.52646		0.00000	101.50656			0.00	0	0.00
RES15		On 12/11/2017	Spot Bond	0.00000	100.48488		0.00000	100.46560			0.00	0	0.00
RES18		On 05/02/2018	Spot Bond	0.00000	100.01834		0.00000	100.05706			0.00	0	0.00
RES24		On 09/09/2016	Spot Bond	0.00000	101.18764		0.00000	101.16759			0.00	0	0.00
RES25		On 03/10/2014	Spot Bond	0.00000	100.65396		0.00000	100.63631			0.00	0	0.00
RES27		On 21/10/2016	Spot Bond	0.00000	100.34137		0.00000	100.32132			0.00	0	0.00
RES28		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	102.80144			0.00	0	0.00
RES29		On 28/11/2016	Spot Bond	0.00000	101.36855		0.00000	101.34759			0.00	0	0.00
RES30		On 07/03/2021	Spot Bond	0.00000	101.28326		0.00000	101.26251			0.00	0	0.00
RESB01		On 03/06/2014	Spot Bond	0.00000	101.30625		0.00000	101.28505			0.00	0	0.00
RMBI06		On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004		On 25/11/2014	Spot Bond	0.00000	102.57958		0.00000	102.55029			0.00	0	0.00
RP005		On 31/03/2017	Spot Bond	0.00000	101.17341		0.00000	101.14266			0.00	0	0.00
RP006		On 30/04/2019	Spot Bond	0.00000	100.28862		0.00000	100.25646			0.00	0	0.00
RP007		On 30/04/2016	Spot Bond	0.00000	100.25933		0.00000	100.23045			0.00	0	0.00
RP008		On 30/04/2016	Spot Bond	0.00000	100.25933		0.00000	100.23045			0.00	0	0.00
RP013		On 27/09/2016	Spot Bond	0.00000	101.25571		0.00000	101.22602			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	101.40063		0.00000	101.36752			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	101.67682		0.00000	101.64849			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP018	On 12/02/2020	Spot Bond	12.35000	105.45101		12.35000	105.41610			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	101.40009		0.00000	101.37646			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.48065		100.00000	12.44940			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	101.31003		0.00000	101.28790			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	99.84537		0.00000	99.82333			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.53566		0.00000	100.51387			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.37576		0.00000	100.35369			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	101.73680		0.00000	101.71183			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.67347		100.00000	2.66693			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	14.51738		100.00000	14.48182			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	21.43435		100.00000	21.38242			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.29639		100.00000	12.25150			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	21.44246		100.00000	21.38878			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	99.68456		0.00000	99.64003			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.38322		0.00000	100.34044			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.37500	103.46975		9.41000	103.26476			48,750,000,000.00	5,200,000	585,000,000.00
RW23	On 10/12/2023	Spot Bond	9.50500	103.93389		9.54000	103.69048			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.02500	105.87134		10.06000	105.57475			0.00	0	0.00
SA063U	On 23/05/2014	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	95.85351		0.00000	95.84420			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.97500	111.38344		8.00500	111.28875			0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	101.59892		0.00000	101.57616			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.54000	104.56254		9.57000	104.44668			28,620,000,000,000.00	3,000,000,000	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.34219		0.00000	100.32080			0.00	0	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK16	On 15/03/2023	Spot Bond	0.00000	101.13488	0.00000	101.11314				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.19706	0.00000	100.17520				0.00	0	500,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.33479	0.00000	100.31247				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.32900	0.00000	100.30709				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.82500	106.18108	7.85500	106.12863				18,780,000,000.00	2,400,000	1,049,400,000.00
SBK9	On 10/04/2018	Spot Bond	9.31500	97.70401	9.34500	97.58475				35,397,000,000.00	3,800,000	379,800,000.00
SBN27	On 15/09/2015	Spot Bond	8.18500	108.65682	8.21500	108.59358				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.04500	108.84135	8.07500	108.77836				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.97500	108.93378	8.00500	108.87093				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.89000	99.39428	8.92000	99.28637				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.12000	108.74244	8.15000	108.67931				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.08500	108.78858	8.11500	108.72552				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	101.02669	0.00000	101.00701				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.89507	0.00000	100.86814				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	101.12113	0.00000	101.09637				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.73855	0.00000	100.71762				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.54000	102.17816	8.57000	102.06805				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.60198	0.00000	100.58316				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.90885	0.00000	100.88875				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	105.02461	0.00000	105.00191				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.22500	108.71701	9.26000	108.50468				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.03000	99.97548	10.06500	99.70732				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	99.87539	0.00000	99.85433				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS22	On 24/05/2015	Spot Bond	0.00000	101.96724		0.00000	101.94919			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	101.70479		0.00000	101.68440			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	104.18507		0.00000	104.16373			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.81500	104.28019		8.84500	104.13517			770,431,000,000.00	87,400,000	1,380,700,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	10.26961		100.00000	10.24663			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.79500	104.23137		9.83000	103.98383			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.29190		0.00000	100.27355			0.00	0	140,000,000.00
SBS3	On 25/05/2026	Spot Bond	9.08000	97.36449		9.11500	97.09891			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.77500	93.68227		9.81000	93.48173			82,110,000,000.00	8,400,000	9,100,000.00
SBS9	On 07/07/2016	Spot Bond	7.90500	110.68918		7.93500	110.60416			294,856,500,000.00	37,300,000	182,700,000.00
SBSI11	On 07/12/2023	Spot Bond	2.17500	270.82705		2.17500	270.77717			0.00	0	1,760,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.62000	125.51707		1.62000	125.49582			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	105.19000		0.00000	105.08000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	9.81579		100.00000	9.79201			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	82.63494		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.24500	123.48323		2.24500	123.46021			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.63116		6.50000	100.61357			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	101.14055		0.00000	101.11825			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.79063		0.00000	100.76997			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS04	On 29/06/2017	Spot Bond	0.00000	102.43795	0.00000	102.41647				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.52000	101.08000	9.55000	100.97531				149,464,000,000.00	15,700,000	10,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	102.17427	0.00000	102.15256				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.58322	0.00000	100.56285				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.90872	0.00000	100.88852				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.82788	0.00000	100.80956				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.17359	0.00000	100.15619				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	10.47155	100.00000	10.44533				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	101.16346	0.00000	101.14311				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.02500	105.47940	8.05500	105.39390				0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.31500	99.84326	9.34500	99.71571				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.84000	99.53509	8.87000	99.42713				0.00	0	1,890,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	101.49634	0.00000	101.47741				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	101.49627	0.00000	101.47639				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	101.82995	0.00000	101.81122				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	101.50685	0.00000	101.48683				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.18682	0.00000	100.16603				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.59000	105.46400	8.62000	105.38131				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.55673	0.00000	100.53745				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.94534	0.00000	100.92663				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.45940	0.00000	100.43933				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.62500	93.54154	9.66000	93.36889				448,525,000,000.00	46,600,000	2,971,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	101.40765	0.00000	101.38436				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN002	On 26/03/2017	Spot Bond	0.00000	100.94627	0.00000	100.92438				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.29578	0.00000	100.27468				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.68300	86.19959	9.71800	86.02042				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.74500	85.92196	9.78000	85.74336				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.51000	104.06230	7.53500	104.02619				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.18500	93.84097	9.21500	93.69400				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	101.08470	0.00000	101.06351				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.67000	100.01570	8.70000	99.90756				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.36000	106.58236	2.36000	106.56215				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.66500	100.55213	8.69500	100.41818				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.17176	0.00000	100.15442				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	101.88074	0.00000	101.85379				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.80000	108.99384	9.83500	108.70630				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	101.24488	0.00000	101.22405				0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.61124	0.00000	100.59115				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	101.02832	0.00000	101.00823				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.10500	76.44325	10.14000	76.19621				0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000	100.41276	0.00000	100.39472				0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.35230	0.00000	100.33161				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
SY1049	On 05/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond	0.00000	99.93610	0.00000	99.92013				0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000	99.92012	0.00000	99.90415				0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond	0.00000	99.88808	0.00000	99.87209				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1053	On 16/05/2014	Spot Bond		0.00000	99.88823		0.00000	99.87227			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond		0.00000	99.82404		0.00000	99.80804			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond		0.00000	99.79173		0.00000	99.77571			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond		0.00000	99.70898		0.00000	99.69281			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond		0.00000	99.48470		0.00000	99.46860			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond		0.00000	99.36550		0.00000	99.34923			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond		0.00000	99.34854		0.00000	99.33225			0.00	0	0.00
SY1069	On 05/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1071	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond		100.00000	92.17172		100.00000	91.93955			0.00	0	0.00
SY1073	On 12/05/2014	Spot Bond		0.00000	99.95157		0.00000	99.93543			0.00	0	0.00
SY1074	On 21/05/2014	Spot Bond		0.00000	99.80640		0.00000	99.79027			0.00	0	0.00
SY1075	On 23/05/2014	Spot Bond		0.00000	99.77194		0.00000	99.75565			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond		0.00000	98.80274		0.00000	98.78634			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond		100.00000	81.83857		100.00000	81.65548			0.00	0	0.00
SY1080	On 30/05/2014	Spot Bond		0.00000	99.65791		0.00000	99.64162			0.00	0	0.00
SY1081	On 29/05/2014	Spot Bond		0.00000	99.67388		100.00000	94.55959			0.00	50,000,000,000	25,000,000,000.00
SY1082	On 05/06/2014	Spot Bond		0.00000	99.56025		100.00000	92.87532			0.00	40,200,000,000	20,100,000,000.00
SY1084	On 09/06/2014	Spot Bond		100.00000	92.17172		100.00000	91.93955			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		7.18500	108.24335		7.21500	108.18134			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		8.98000	101.08336		9.01500	100.81270			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	89.03211		100.00000	88.82650			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	83.73135		100.00000	83.54191			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TF108U	On 22/02/2016	Spot Bond	100.00000		31.04674		100.00000	30.96900			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.31271		0.00000	100.29442			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.12617		0.00000	100.01389			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		99.82974		0.00000	99.81275			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		101.25213		0.00000	101.23119			0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000		98.83695		0.00000	98.83386			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		101.27619		0.00000	101.25909			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.88659		0.00000	100.86854			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.93416		0.00000	100.91515			0.00	0	100,000,000.00
TFS124	On 18/06/2014	Spot Bond	0.00000		99.36339		0.00000	99.34748			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		97.07169		0.00000	97.05415			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.18327		0.00000	100.16504			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.97500		103.85579		8.00500	103.77270			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.32738		0.00000	100.30806			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.33643		0.00000	100.31659			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.38306		7.83000	102.36134			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.32239		0.00000	100.30337			0.00	0	196,140,600.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.33372		0.00000	100.31403			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		102.02779		0.00000	102.00632			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.32239		0.00000	100.30337			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.33372		0.00000	100.31403			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		102.18051		7.16000	102.16066			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.35590		0.00000	100.33490			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.35409		0.00000	100.33319			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.39743		0.00000	100.37396			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.39157		0.00000	100.36846			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.56745		0.00000	100.53389			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.54745		0.00000	100.51507			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.32194		0.00000	100.30294			0.00	0	10,000,000.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.33643		0.00000	100.31659			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	102.58206		8.73000	102.55785			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.32057		0.00000	100.30166			0.00	0	65,000,000.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.33372		0.00000	100.31403			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.18500	99.05361		9.21500	98.92848			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.46101		0.00000	100.44223			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.48435		0.00000	100.46462			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.35680		0.00000	100.33574			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.35183		0.00000	100.33106			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.50832		0.00000	100.48763			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.39653		0.00000	100.37312			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.39473		0.00000	100.37142			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.55085		0.00000	100.52845			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.53631		0.00000	100.50460			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.53810		0.00000	100.50628			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.77185		0.00000	100.74049			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.34265		0.00000	100.32261			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.07762		101.06155	6.06260			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.32057		0.00000	100.30166			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	109.00897		0.00000	108.98972			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.36132		0.00000	100.34000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.37939		0.00000	100.35699			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.56923		0.00000	100.53556			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.75025		0.00000	100.73144			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.33575		0.00000	100.31611			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.34035		0.00000	100.32044			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.33575		0.00000	100.31611			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.34035		0.00000	100.32044			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.34265		0.00000	100.32261			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.33299		0.00000	100.31351			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.34035		0.00000	100.32044			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.36566		0.00000	100.34426			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.36566		0.00000	100.34426			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.36566		0.00000	100.34426			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.40243		0.00000	100.37887			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.41162		0.00000	100.38751			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.40014		0.00000	100.37671			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.58330		0.00000	100.54909			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.59471		0.00000	100.55983			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.59014		0.00000	100.55553			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.47500	103.45333		8.50500	103.40166			44,070,000,000.00	5,200,000	974,800,000.00
TL20	On 22/02/2020	Spot Bond	10.12500	83.73534		10.15500	83.57905			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN17	On 14/11/2017	Spot Bond		8.33000	102.62844		8.36000	102.51399			8,454,117,000,000.00	1,014,900,000	4,095,200,000.00
TN20	On 17/09/2020	Spot Bond		9.27500	107.27283		9.31000	107.07510			124,547,653,160,000.00	13,428,318,400	30,201,900,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	0.70452		100.00000	0.70230			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.43500	108.52300		9.47000	108.26760			171,717,000,000,000.00	18,200,000,000	10,980,000,000.00
TN25	On 19/08/2025	Spot Bond		9.58000	101.50138		9.61500	101.23809			229,920,000,000,000.00	24,000,000,000	14,280,000,000.00
TN27	On 14/11/2027	Spot Bond		9.52500	95.18425		9.56000	94.90613			132,588,175,260,000.00	13,920,018,400	6,921,200,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	101.71305		0.00000	101.69497			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	102.49679		0.00000	102.47714			0.00	0	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond		0.00000	99.95695		0.00000	99.93911			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	99.88845		0.00000	99.86954			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	99.88544		0.00000	99.86602			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	99.88503		0.00000	99.86556			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	99.86973		0.00000	99.84774			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	99.83832		0.00000	99.81111			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.80319		0.00000	100.78522			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.60546		0.00000	100.58617			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.61847		0.00000	100.59878			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.40752		0.00000	100.38964			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.43554		0.00000	100.41643			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.24123		10.00000	100.21439			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.23521		9.75000	100.20905			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.23511		100.00000	10.20871			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	99.90979		0.00000	99.89476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP145	On 29/05/2014	Spot Bond	0.00000	99.70729		0.00000	99.69265			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	97.68855		0.00000	97.67272			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	96.99253		0.00000	96.97653			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	96.80787		0.00000	96.79206			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	99.48372		0.00000	99.46853			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	98.82136		0.00000	98.80585			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	95.73821		0.00000	95.72169			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	98.45730		0.00000	98.44015			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	94.78668		0.00000	94.76751			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	98.23953		0.00000	98.22260			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	94.45570		0.00000	94.44092			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	94.40716		0.00000	94.38852			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	97.74279		0.00000	97.72569			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	94.24570		0.00000	94.22737			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	94.02203		0.00000	94.00380			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	97.27799		0.00000	97.26097			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	93.80118		0.00000	93.78306			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.29536		100.00000	14.25956			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	99.89778		0.00000	101.32218			0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000	101.26616		0.00000	101.24993			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	100.46664		0.00000	100.44998			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	100.41233		0.00000	100.39584			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	100.39998		0.00000	100.38331			0.00	0	0.00
TWC050	On 26/05/2014	Spot Bond	0.00000	100.38873		0.00000	100.37254			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC051	On 25/07/2014	Spot Bond	0.00000	100.36894	0.00000	100.35217				0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.26499	0.00000	100.24842				0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000	101.46959	0.00000	101.45122				0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000	100.44995	0.00000	100.43120				0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000	101.30959	0.00000	101.29322				0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000	100.40392	0.00000	100.38709				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.47500	107.99767	9.51000	107.79103				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.37601	0.00000	100.35394				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.76123	0.00000	100.73705				0.00	0	30,000,000.00
UTR40	On 10/09/2017	Spot Bond	9.83000	102.54968	9.86000	102.43874				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.73216	0.00000	100.71472				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.73147	0.00000	100.71367				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.01809	0.00000	100.00000				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.01858	0.00000	99.99984				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.01868	0.00000	99.99991				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.80545	0.00000	100.78588				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.82830	0.00000	100.80818				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.08500	115.71652	7.11500	115.63392			138,866,000,000,000.00	19,600,000,000	9,800,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.45500	235.79062	1.45500	235.69540				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	7.02500	105.99082	7.05500	105.94012				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.99500	106.69448	8.02500	106.59014			139,113,000,000,000.00	17,400,000,000	8,700,000,000.00	
WSP3	On 28/05/2019	Spot Bond	8.27000	106.98468	8.30000	106.83663				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.55000	106.11103	8.58000	105.94523				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP5	On 28/05/2021	Spot Bond	8.61500	106.02233		8.65000	105.81329			43,075,000,000,000.00	5,000,000,000	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.67500	92.76580		6.70500	92.71811			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.30000	99.11045		6.32500	99.08993			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.60500	91.03527		6.63500	90.98084			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.28000	96.60843		6.30500	96.57880			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.67500	92.74897		6.70500	92.70122			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.66000	66.68022		7.69000	66.56279			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	36.61952		100.00000	36.55005			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	19.38317		100.00000	19.34640			0.00	0	0.00
Total for j-Bonds :										1.39e+017	9,489,623,600	00 204 741 788.00
Grand Total:										1.39e+017	9,489,846,414	00 208 135 266.00