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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/05/2014

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 12/05/2014	Any day expiry		10.36710	10.36710		10.38220	10.38220		8.56	0.00	0	0.00
\$ / R	On 13/05/2014	Any day expiry		10.38160	10.38160		10.38220	10.38220		8.78	0.00	0	0.00
\$ / R	On 13/05/2014	Any day expiry	10.10	Call	281.60010	0.28160	282.80250	0.28280	281.600	11.90	0.00	0	1,000.00
\$ / R	On 13/05/2014	Any day expiry	10.40	Call	11.24590	0.01125	29.85840	0.02986	11.246	8.78	0.00	0	1,000.00
\$ / R	On 13/05/2014	Any day expiry	10.90	Call	0.00000	0.00000	0.13820	0.00014	0.000	16.58	0.00	0	1,500.00
\$ / R	On 19/05/2014	Any day expiry		10.38800	10.38800		10.39030	10.39030		8.86	0.00	0	0.00
\$ / R	On 19/05/2014	Any day expiry	10.37	Put	43.69280	0.04369	0.00000	0.00000	43.693	9.10	344,000.00	8,000	4,000.00
\$ / R	On 19/05/2014	Any day expiry	10.52	Call	13.64450	0.01364	21.91920	0.02192	13.645	9.85	0.00	0	1,100.00
\$ / R	On 19/05/2014	Any day expiry	10.75	Call	1.08880	0.00109	3.30680	0.00331	1.089	11.74	0.00	0	1,100.00
\$ / R	On 22/05/2014	Any day expiry		10.39290	10.39290		10.39520	10.39520		9.22	0.00	0	0.00
\$ / R	On 22/05/2014	Any day expiry	10.38	Call	70.75010	0.07075	80.93720	0.08094	70.750	9.35	0.00	0	5,000.00
\$ / R	On 22/05/2014	Any day expiry	10.67	Call	6.26680	0.00627	10.76590	0.01077	6.267	10.96	0.00	0	5,000.00
\$ / R	On 26/05/2014	Any day expiry		10.39940	10.39940		10.40170	10.40170		9.07	0.00	0	10,150.00
\$ / R	On 27/05/2014	Any day expiry		10.40110	10.40110		10.40330	10.40330		9.14	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.00160	0.00000	0.00850	0.00001	0.002	26.61	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	273.08920	0.27309	279.24370	0.27924	273.089	10.40	0.00	0	5,500.00
\$ / R	On 28/05/2014	Any day expiry		10.40270	10.40270		10.40490	10.40490		9.21	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	402.86750	0.40287	403.50740	0.40351	402.868	11.11	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	0.00500	0.00001	0.02140	0.00002	0.005	19.50	0.00	0	500.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.42890	10.42890	10.43100	10.43100		9.59	243,911,113.20	23,388	801,909.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.00080	0.00000	0.00190	0.00000	0.001	14.80	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	0.00300	0.00000	0.00650	0.00001	0.003	14.54	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	0.00360	0.00000	0.00780	0.00001	0.004	14.51	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	2.11610	0.00212	2.79630	0.00280	2.116	10.85	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	2.40830	0.00241	3.14930	0.00315	2.408	10.62	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	6.27650	0.00628	7.63040	0.00763	6.276	9.38	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	8.13840	0.00814	9.73390	0.00973	8.138	9.39	0.00	0	10,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	8.85300	0.00885	10.53360	0.01053	8.853	9.40	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.02	Put	9.61900	0.00962	11.38650	0.01139	9.619	9.40	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	22.21830	0.02222	25.02790	0.02503	22.218	9.45	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	25.50610	0.02551	28.50900	0.02851	25.506	9.46	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	89.05520	0.08906	95.34940	0.09535	89.055	9.81	445,276.00	5,000	27,300.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	160.15520	0.16016	164.34940	0.16435	160.155	9.81	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	208.59630	0.20860	212.44300	0.21244	208.596	10.13	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	254.03810	0.25404	257.46560	0.25747	254.038	10.40	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	269.88020	0.26988	273.15150	0.27315	269.880	10.49	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	488.40930	0.48841	489.60180	0.48960	488.409	11.63	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	14.07720	0.01408	17.00280	0.01700	14.077	11.85	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.96	Call	13.42720	0.01343	16.27090	0.01627	13.427	11.88	0.00	0	3,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	582.20310	0.58220	582.63440	0.58263	582.203	11.99	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	11.10310	0.01110	13.63440	0.01363	11.103	11.99	0.00	0	20,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	10.09000	0.01009	12.47400	0.01247	10.090	12.05	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	6.85820	0.00686	8.71530	0.00872	6.858	12.27	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	6.22260	0.00622	7.96330	0.00796	6.223	12.32	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	5.92640	0.00593	7.61100	0.00761	5.926	12.35	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	4.64090	0.00464	6.06720	0.00607	4.641	12.49	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	4.20710	0.00421	5.53990	0.00554	4.207	12.54	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	0.95730	0.00096	1.40920	0.00141	0.957	13.38	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	1,072.05730	1.07206	1,070.40920	1.07041	1,072.057	13.38	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	0.67360	0.00067	1.02030	0.00102	0.674	13.86	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	0.19840	0.00020	0.33250	0.00033	0.198	15.79	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,571.29840	1.57130	1,569.33250	1.56933	1,571.298	15.79	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	0.17360	0.00017	0.29430	0.00029	0.174	16.03	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	0.10830	0.00011	0.19120	0.00019	0.108	16.95	0.00	0	15,489.00
\$ / R	On 18/06/2014	Any day expiry			10.43710	10.43710	10.43940	10.43940		9.66	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.45220	10.45220	10.45440	10.45440		9.87	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.00930	0.00001	0.01560	0.00002	0.009	17.06	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	46.69520	0.04670	51.01160	0.05101	46.695	11.38	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.45720	10.45720	10.45940	10.45940		9.85	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	397.20100	0.39720	399.42910	0.39943	397.201	11.26	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	0.46250	0.00046	0.63650	0.00064	0.463	16.40	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			10.50470	10.50470	10.50680	10.50680		10.50	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.29250	0.00029	0.36030	0.00036	0.293	17.16	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	103.91910	0.10392	108.33880	0.10834	103.919	11.66	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.50640	10.50640	10.50860	10.50860		10.53	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	404.27470	0.40427	406.58880	0.40659	404.275	11.61	0.00	0	500.00

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\$ / R	On 29/07/2014	Any day expiry	12.62	Call	1.76410	0.00176	2.09140	0.00209	1.764	15.94	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			10.54840	10.54840	10.55070	10.55070		11.15	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	146.94580	0.14695	149.43410	0.14943	146.946	10.93	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	24.53450	0.02453	26.38200	0.02638	24.534	16.29	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.55750	10.55750	10.55980	10.55980		11.21	0.00	0	1,329.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	415.11660	0.41512	417.31910	0.41732	415.117	12.02	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	10.07090	0.01007	11.04290	0.01104	10.071	18.13	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.55940	10.55940	10.56160	10.56160		11.23	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	1.03940	0.00104	1.17520	0.00118	1.039	16.67	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	134.98970	0.13499	139.15080	0.13915	134.990	12.54	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.59220	10.59220	10.59430	10.59430		11.60	2,118,440.00	200	52,303.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	4.29500	0.00430	4.63900	0.00464	4.295	14.50	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	4.98150	0.00498	5.36330	0.00536	4.981	14.18	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	5.17070	0.00517	5.56260	0.00556	5.171	14.10	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	6.23770	0.00624	6.68350	0.00668	6.238	13.69	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	36.80510	0.03681	38.11010	0.03811	36.805	11.22	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	67.32570	0.06733	69.05640	0.06906	67.326	10.96	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	115.01440	0.11501	117.13330	0.11713	115.014	11.08	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	121.38550	0.12139	123.54030	0.12354	121.385	11.10	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	127.98390	0.12798	130.17260	0.13017	127.984	11.13	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	152.88910	0.15289	155.17890	0.15518	152.889	11.22	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	184.85090	0.18485	187.22070	0.18722	184.851	11.32	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	385.62510	0.38563	390.10850	0.39011	385.625	11.35	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	239.81180	0.23981	242.22480	0.24222	239.812	11.47	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	265.16930	0.26517	267.57280	0.26757	265.169	11.54	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	286.47740	0.28648	288.86200	0.28886	286.477	11.59	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Put	334.84750	0.33485	337.20350	0.33720	334.848	11.81	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	177.19400	0.17719	181.37480	0.18137	177.194	12.61	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	85.88530	0.08589	89.09770	0.08910	85.885	14.35	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	83.77670	0.08378	86.95280	0.08695	83.777	14.41	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	81.73260	0.08173	84.87260	0.08487	81.733	14.48	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	46.09710	0.04610	48.42870	0.04843	46.097	16.06	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	34.75970	0.03476	36.73740	0.03674	34.760	16.92	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	32.12620	0.03213	34.01190	0.03401	32.126	17.17	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	30.91110	0.03091	32.75290	0.03275	30.911	17.30	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	29.47930	0.02948	31.26820	0.03127	29.479	17.46	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	22.36450	0.02236	23.86740	0.02387	22.364	18.44	0.00	0	10,000.00
\$ / R	On 26/09/2014	Any day expiry			10.61230	10.61230	10.61430	10.61430		11.74	0.00	0	669.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	425.02870	0.42503	427.29590	0.42730	425.029	12.33	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	24.95080	0.02495	26.49400	0.02649	24.951	19.96	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.61780	10.61780	10.61970	10.61970		11.74	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	2.39960	0.00240	2.60660	0.00261	2.400	16.40	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	196.87210	0.19687	200.91410	0.20091	196.872	12.80	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			10.67260	10.67260	10.67420	10.67420		12.08	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	4.24820	0.00425	4.51960	0.00452	4.248	16.27	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	432.48970	0.43249	434.80600	0.43481	432.490	12.50	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	184.87470	0.18487	188.44790	0.18845	184.875	13.77	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	43.40260	0.04340	45.29680	0.04530	43.403	20.89	0.00	0	500.00

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\$ / R		On 04/11/2014	Any day expiry		10.68350	10.68350	10.68510	10.68510		12.22	0.00	0	0.00
\$ / R	10.16	Put	Any day expiry	129.68050	0.12968		131.54510	0.13155	129.680	11.33	0.00	0	3,882.00
\$ / R	11.91	Call	Any day expiry	102.90220	0.10290		105.72170	0.10572	102.902	15.70	0.00	0	3,882.00
\$ / R		On 25/11/2014	Any day expiry		10.72290	10.72290	10.72450	10.72450		12.35	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	437.61520	0.43762		439.80360	0.43980	437.615	12.62	0.00	0	500.00
\$ / R	13.61	Call	Any day expiry	59.47110	0.05947		61.58110	0.06158	59.471	21.92	0.00	0	500.00
\$ / R		On 28/11/2014	Any day expiry		10.72870	10.72870	10.73030	10.73030		12.50	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	5.52990	0.00553		5.81310	0.00581	5.530	15.82	0.00	0	5,000.00
\$ / R	11.25	Call	Any day expiry	235.29350	0.23529		238.85040	0.23885	235.293	13.83	0.00	0	5,000.00
\$ / R		On 11/12/2014	Any day expiry		10.75360	10.75360	10.75530	10.75530		12.58	0.00	0	1,750.00
\$ / R		On 12/12/2014	Foreign Exchange Future		10.75550	10.75550	10.75720	10.75720		12.58	0.00	0	40,721.00
\$ / R	9.09	Put	Foreign Exchange Future	21.75650	0.02176		22.42800	0.02243	21.757	13.44	0.00	0	1,402.00
\$ / R	9.44	Put	Foreign Exchange Future	39.77170	0.03977		40.72800	0.04073	39.772	12.62	0.00	0	13,326.00
\$ / R	9.78	Put	Foreign Exchange Future	72.56540	0.07257		73.85600	0.07386	72.565	11.95	0.00	0	41,000.00
\$ / R	9.88	Put	Foreign Exchange Future	88.58980	0.08859		90.00380	0.09000	88.590	11.88	0.00	0	79,241.00
\$ / R	10.00	Put	Foreign Exchange Future	111.39830	0.11140		112.95030	0.11295	111.398	11.80	0.00	0	17,500.00
\$ / R	10.10	Put	Foreign Exchange Future	133.69930	0.13370		135.35300	0.13535	133.699	11.73	0.00	0	6,581.00
\$ / R	10.36	Put	Foreign Exchange Future	218.78400	0.21878		220.70110	0.22070	218.784	11.93	0.00	0	2,490.00
\$ / R	10.38	Put	Foreign Exchange Future	227.02010	0.22702		228.95500	0.22895	227.020	11.96	0.00	0	500.00
\$ / R	10.50	Put	Foreign Exchange Future	280.13290	0.28013		282.15190	0.28215	280.133	12.17	0.00	0	10,000.00
\$ / R	10.55	Put	Foreign Exchange Future	304.10750	0.30411		306.15010	0.30615	304.108	12.25	0.00	0	900.00
\$ / R	10.70	Put	Foreign Exchange Future	382.34540	0.38235		384.41890	0.38442	382.345	12.50	0.00	0	1,902.00
\$ / R	10.82	Put	Foreign Exchange Future	453.46740	0.45347		455.53910	0.45554	453.467	12.76	0.00	0	41,000.00
\$ / R	10.93	Put	Foreign Exchange Future	524.70920	0.52471		526.76080	0.52676	524.709	13.04	0.00	0	79,241.00
\$ / R	11.00	Put	Foreign Exchange Future	572.22000	0.57222		574.24700	0.57425	572.220	13.22	0.00	0	42,500.00
\$ / R	11.10	Put	Foreign Exchange Future	642.79020	0.64279		644.76800	0.64477	642.790	13.48	0.00	0	4,955.00
\$ / R	11.20	Put	Foreign Exchange Future	716.28540	0.71629		718.20030	0.71820	716.285	13.73	0.00	0	250.00
\$ / R	11.50	Call	Foreign Exchange Future	208.00880	0.20801		211.38570	0.21139	208.009	14.53	0.00	0	10,000.00
\$ / R	12.01	Call	Foreign Exchange Future	137.15150	0.13715		140.05190	0.14005	137.151	15.90	0.00	0	500.00
\$ / R	12.10	Call	Foreign Exchange Future	127.99730	0.12800		130.81260	0.13081	127.997	16.13	0.00	0	6,581.00
\$ / R	12.29	Call	Foreign Exchange Future	111.21060	0.11121		113.85190	0.11385	111.211	16.63	0.00	0	1,402.00
\$ / R	13.00	Call	Foreign Exchange Future	73.18470	0.07318		75.33900	0.07534	73.185	18.70	0.00	0	47,455.00
\$ / R	13.06	Call	Foreign Exchange Future	72.58970	0.07259		74.74400	0.07474	72.590	18.99	0.00	0	7,471.00
\$ / R	13.24	Call	Foreign Exchange Future	71.13050	0.07113		73.28890	0.07329	71.131	19.84	0.00	0	41,000.00
\$ / R	13.26	Call	Foreign Exchange Future	70.99610	0.07100		73.15530	0.07316	70.996	19.93	0.00	0	79,241.00
\$ / R	14.84	Call	Foreign Exchange Future	32.76930	0.03277		34.11980	0.03412	32.769	23.44	0.00	0	900.00
\$ / R		On 15/12/2014	Any day expiry		10.76130	10.76130	10.76300	10.76300		12.58	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	440.97480	0.44097		443.03240	0.44303	440.975	12.71	0.00	0	500.00
\$ / R	13.80	Call	Any day expiry	71.12610	0.07113		73.35200	0.07335	71.126	22.45	0.00	0	500.00
\$ / R		On 23/12/2014	Any day expiry		10.77670	10.77670	10.77840	10.77840		12.72	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	6.46970	0.00647		6.75230	0.00675	6.470	15.47	0.00	0	5,000.00
\$ / R	11.20	Call	Any day expiry	290.65330	0.29065		294.24620	0.29425	290.653	13.73	0.00	0	5,000.00
\$ / R		On 28/01/2015	Any day expiry		10.84580	10.84580	10.84770	10.84770		12.94	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	7.93390	0.00793		8.21570	0.00822	7.934	15.10	0.00	0	5,000.00
\$ / R	10.80	Put	Any day expiry	446.50530	0.44651		448.30980	0.44831	446.505	12.85	0.00	0	300.00
\$ / R	11.20	Call	Any day expiry	354.17650	0.35418		357.78600	0.35779	354.177	13.77	0.00	0	5,000.00
\$ / R	14.27	Call	Any day expiry	87.03790	0.08704		89.27980	0.08928	87.038	23.04	0.00	0	300.00
\$ / R		On 25/02/2015	Any day expiry		10.90060	10.90060	10.90300	10.90300		13.15	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	450.65260	0.45065	452.15890	0.45216	450.653	12.97	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	90.44300	0.09044	92.61130	0.09261	90.443	22.71	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			10.93950	10.93950	10.94180	10.94180		13.30	0.00	0	6,550.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	167.98240	0.16798	169.26340	0.16926	167.982	12.31	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	509.59740	0.50960	511.09750	0.51110	509.597	13.23	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	128.56480	0.12856	131.12710	0.13113	128.565	22.60	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			10.96210	10.96210	10.96430	10.96430		13.37	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	454.29870	0.45430	455.83030	0.45583	454.299	13.10	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	92.04200	0.09204	94.06250	0.09406	92.042	22.68	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.02770	11.02770	11.02970	11.02970		13.64	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	455.80190	0.45580	457.34470	0.45734	455.802	13.18	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	96.04640	0.09605	97.96050	0.09796	96.046	22.54	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.08810	11.08810	11.09030	11.09030		13.83	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	458.65950	0.45866	460.07070	0.46007	458.659	13.29	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	97.39190	0.09739	99.23170	0.09923	97.392	22.50	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.12850	11.12850	11.13090	11.13090		13.98	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.15200	11.15200	11.15440	11.15440		14.04	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	461.87030	0.46187	463.16150	0.46316	461.870	13.42	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	90.03410	0.09003	91.69690	0.09170	90.034	22.15	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.22220	11.22220	11.22500	11.22500		14.30	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	463.14920	0.46315	464.24390	0.46424	463.149	13.50	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	97.67600	0.09768	99.36970	0.09937	97.676	22.16	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.28390	11.28390	11.28700	11.28700		14.43	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	464.12190	0.46412	465.07400	0.46507	464.122	13.57	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	94.45080	0.09445	96.05430	0.09605	94.451	21.96	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.35200	11.35200	11.35540	11.35540		14.56	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	464.32980	0.46433	465.14320	0.46514	464.330	13.62	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	95.44500	0.09544	97.00720	0.09701	95.445	21.76	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.41590	11.41590	11.41960	11.41960		14.67	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	466.35510	0.46636	467.04540	0.46705	466.355	13.70	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	99.77920	0.09978	101.34600	0.10135	99.779	21.53	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.47550	11.47550	11.47950	11.47950		14.84	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	468.36970	0.46837	468.94520	0.46895	468.370	13.78	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	95.32900	0.09533	96.81820	0.09682	95.329	21.60	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			11.53080	11.53080	11.53510	11.53510		14.92	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	467.33890	0.46734	467.79930	0.46780	467.339	13.80	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	88.92020	0.08892	90.31490	0.09031	88.920	21.48	0.00	0	300.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.42890	10.42890	10.43100	10.43100		9.59	886,456.50	85	1,424.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	51,639.09730	0.51639	51,736.01920	0.51736	51,639.097	11.76	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.59220	10.59220	10.59430	10.59430		11.60	0.00	0	93.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.75550	10.75550	10.75720	10.75720		12.58	0.00	0	31.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.59930	17.59930	17.56150	17.56150		9.51	305,928,631.90	17,383	37,213.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	0.19600	0.00020	0.38620	0.00039	0.196	17.23	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	7.06630	0.00707	10.53400	0.01053	7.066	11.66	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	10.11920	0.01012	14.68270	0.01468	10.119	11.00	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.79	Put	16.92200	0.01692	23.52670	0.02353	16.922	10.77	0.00	0	6,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	23.25600	0.02326	31.49520	0.03150	23.256	10.62	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	66.01780	0.06602	82.14190	0.08214	66.018	10.09	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.55	Call	223.01560	0.22302	212.01130	0.21201	223.016	9.51	0.00	0	1,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	393.16150	0.39316	428.37510	0.42838	393.162	9.99	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.31	Call	27.30350	0.02730	27.91240	0.02791	27.303	10.54	0.00	0	3,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	868.06660	0.86807	906.65890	0.90666	868.067	10.74	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	2.06950	0.00207	2.57890	0.00258	2.069	14.68	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	1.15740	0.00116	1.50520	0.00151	1.157	15.20	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.86080	17.86080	17.82310	17.82310		11.47	0.00	0	7,151.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.11900	18.11900	18.08020	18.08020		12.63	0.00	0	7,006.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	939.67860	0.93968	966.64310	0.96664	939.679	13.12	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.24540	18.24540	18.20680	18.20680		13.06	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	784.01120	0.78401	807.06560	0.80707	784.011	13.08	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	955.40120	0.95540	980.62670	0.98063	955.401	13.40	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,039.99690	1.04000	1,066.15540	1.06616	1,039.997	13.54	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	192.27710	0.19228	189.61740	0.18962	192.277	15.97	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	137.77090	0.13777	136.14190	0.13614	137.771	16.51	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	136.41320	0.13641	134.80910	0.13481	136.413	16.53	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.40330	18.40330	18.36580	18.36580		13.30	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10214	0.10214	0.10253	0.10253		10.73	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10381	0.10381	0.10420	0.10420		13.20	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10738	0.10738	0.10779	0.10779		13.99	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.34760	14.34760	14.35370	14.35370		8.96	119,773,764.80	8,348	85,002.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	15.29720	0.01530	17.67880	0.01768	15.297	9.54	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	19.75070	0.01975	22.47860	0.02248	19.751	9.49	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	75.27720	0.07528	79.66110	0.07966	75.277	9.17	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	181.31780	0.18132	184.98520	0.18499	181.318	9.05	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	109.62010	0.10962	119.00950	0.11901	109.620	9.14	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	527.33260	0.52733	526.05900	0.52606	527.333	9.86	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	15.07	Call	10.13760	0.01014	12.89930	0.01290	10.138	10.30	0.00	0	3,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	0.36960	0.00037	0.61340	0.00061	0.370	15.20	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	0.33300	0.00033	0.55750	0.00056	0.333	15.38	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.57110	14.57110	14.57740	14.57740		10.83	539,130.70	37	12,108.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	238.77390	0.23877	240.49660	0.24050	238.774	10.59	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	251.56310	0.25156	253.25790	0.25326	251.563	10.61	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	45.71350	0.04571	48.51900	0.04852	45.714	13.89	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.79520	14.79520	14.80150	14.80150		11.81	0.00	0	6,398.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	86.73260	0.08673	87.78430	0.08778	86.733	11.13	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	171.87340	0.17187	176.31900	0.17632	171.873	14.19	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.04870	15.04870	15.05640	15.05640		12.43	0.00	0	100.00
AI R03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL12	On 07/08/2014	Index Future			501.84100	501.84100	503.75200	503.75200			0.00	0	0.00
AL12	On 06/11/2014	Index Future			509.48000	509.48000	511.42400	511.42400			0.00	0	0.00
AL12	On 05/02/2015	Index Future			517.52800	517.52800	519.52800	519.52800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL37	On 07/08/2014	Index Future		424.55400	424.55400		425.06400	425.06400			0.00	0	0.00
AL37	On 06/11/2014	Index Future		431.01700	431.01700		431.53800	431.53800			0.00	0	0.00
AL7T	On 07/08/2014	Index Future		502.09000	502.09000		503.42100	503.42100			0.00	0	1.00
AL7T	On 06/11/2014	Index Future		509.73400	509.73400		511.08900	511.08900			0.00	0	0.00
ALBI	On 07/08/2014	Index Future		456.33900	456.33900		457.45200	457.45200			0.00	0	679.00
ALBI	On 06/11/2014	Index Future		463.28600	463.28600		464.41900	464.41900			0.00	0	0.00
ALBI	On 05/02/2015	Index Future		470.60300	470.60300		471.77700	471.77700			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future		9.74570	9.74570		9.73080	9.73080		8.66	11,324,503.40	1,162	10,796.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	2.41590	0.00242	3.61580	0.00362	2.416	9.80	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	125.03760	0.12504	121.18320	0.12118	125.038	8.75	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	0.63100	0.00063	0.82500	0.00083	0.631	12.35	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future		9.83160	9.83160		9.81930	9.81930		10.74	0.00	0	9,730.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future		9.92260	9.92260		9.90970	9.90970		11.72	0.00	0	600.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	160.74210	0.16074	166.47020	0.16647	160.742	11.74	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	304.18370	0.30418	300.76350	0.30076	304.184	11.95	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	126.40980	0.12641	125.58330	0.12558	126.410	13.17	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future		10.02580	10.02580		10.01310	10.01310		12.01	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future		9.56490	9.56490		9.55890	9.55890		7.46	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future		9.69120	9.69120		9.68690	9.68690		10.40	0.00	0	100.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		13.94920	13.94920		11.44420	11.44420			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future		589.85590	589.85590		593.09920	593.09920			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		660.23540	660.23540		663.59080	663.59080			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		136.27690	136.27690		-113.15990	-113.15990			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		544.68410	544.68410		548.03430	548.03430			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		79.26310	79.26310		78.60920	78.60920			0.00	0	5,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future		11.74650	11.74650		11.77320	11.77320		9.42	0.00	0	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future		11.94110	11.94110		11.96760	11.96760		11.35	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.35980	12.35980		12.38570	12.38570		13.06	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future		1.66930	1.66930		1.67180	1.67180		9.29	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.69000	1.69000		1.69280	1.69280		11.48	0.00	0	0.00
EL28	On 08/05/2014	Bond Future		120.05507	120.05507		120.05507	120.05507			0.00	0	0.00
EL28	On 07/08/2014	Bond Future		121.83964	121.83964		121.81014	121.81014			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		122.22908	122.22908		122.19879	122.19879			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 08/05/2014	Bond Future		9.44500	84.04682		9.44500	84.04682			0.00	0	0.00
ES33	On 07/08/2014	Bond Future		9.53632	85.29643		9.49595	85.60058			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future		9.62891	82.81084		9.58728	83.11944			0.00	0	0.00
ES33	On 05/02/2015	Bond Future		9.72064	84.12050		9.67715	84.43775			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI		454.81600	454.81600		455.84400	455.84400			4,548,160.00	1	504.00
GOVI	On 06/11/2014	GOVI		461.74000	461.74000		462.78700	462.78700			0.00	0	28.00
GOVI	On 05/02/2015	GOVI		469.03300	469.03300		470.11900	470.11900			0.00	0	0.00
I2025	On 08/05/2014	Bond Future		114.97024	114.97024		114.97024	114.97024			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		115.93969	115.93969		115.91248	115.91248			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		117.72017	117.72017		117.69229	117.69229			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		117.46003	117.46003		117.46003	117.46003			0.00	0	0.00
I2038	On 07/08/2014	Bond Future		119.25930	119.25930		118.56606	118.56606			0.00	0	348.00
I2038	On 06/11/2014	Bond Future		121.09077	121.09077		120.38665	120.38665			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		116.50754	116.50754		116.50754	116.50754			0.00	0	0.00
I2046	On 07/08/2014	Bond Future		118.23959	118.23959		118.21079	118.21079			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future		118.70959	118.70959		118.68015	118.68015			0.00	0	0.00
I2050	On 08/05/2014	Bond Future		124.91751	124.91751		124.91751	124.91751			0.00	0	0.00
I2050	On 07/08/2014	Bond Future		125.98798	125.98798		125.95711	125.95711			0.00	0	1,300.00
I2050	On 06/11/2014	Bond Future		127.92266	127.92266		127.89103	127.89103			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 07/08/2014	Index Future		212.20300	212.20300		212.30500	212.30500			0.00	0	1,268.00
IGOV	On 06/11/2014	Index Future		215.45900	215.45900		215.56400	215.56400			0.00	0	86.00
IGOV	On 05/02/2015	Index Future		218.88700	218.88700		219.00500	219.00500			0.00	0	0.00
ILBI	On 07/08/2014	Index Future		577.68300	577.68300		577.38000	577.38000			0.00	0	210.00
ILBI	On 06/11/2014	Index Future		586.56000	586.56000		586.26000	586.26000			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate		140.87570	140.87570		140.84461	140.84461			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	5.80000	94.20000		5.78000	94.22000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.96000	94.04000		5.93000	94.07000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	5.98000	94.02000		6.00000	94.00000			5,993,137.50	255	545.00
JIBAR FUTURE	On 20/08/2014		Jibar Tradeable Future	6.18000	93.82000		6.17000	93.83000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.24000	93.76000		6.25000	93.75000			0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.36000	93.64000		6.37000	93.63000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.57000	93.43000		6.57000	93.43000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.82000	93.18000		6.79000	93.21000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.98000	93.02000		6.95000	93.05000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.13000	92.87000		7.10000	92.90000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.28000	92.72000		7.25000	92.75000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.42000	92.58000		7.39000	92.61000			0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	8.96690	8.96690		8.96120	8.96120		6.74	0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.04690	9.04690		9.04520	9.04520		8.56	0.00	0	0.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.37580	1.37580		1.37610	1.37610			206,370.00	150	675.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.37560	1.37560		1.37600	1.37600			0.00	0	125.00
R / ¥EN	On 13/06/2014		Foreign Exchange Future	9.83660	9.83660	0.10165	9.80020	9.80020		10.91	0.00	0	0.00
R157	On 08/05/2014		Bond Future	6.57000	110.89103		6.57000	110.89103		1.47	0.00	0	0.00
R157	On 07/08/2014		Bond Future	6.76467	112.46500		6.70901	112.52581		1.17	0.00	0	8,548.00
R157	On 06/11/2014		Bond Future	6.95863	107.36534		6.88565	107.42685		1.08	0.00	0	0.00
R157	On 05/02/2015		Bond Future	7.23548	109.06394		7.12130	109.13133		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	8.18000	122.14672		8.18000	122.14672		10.69	0.00	0	0.00
R186	On 07/08/2014		Bond Future	8.22995	118.87226		8.18402	119.26701		11.34	0.00	0	49,240.00
R186	On 07/08/2014	8.25	Call	2,689.26000	2.68926		2,944.22000	2.94422	2,689.260	11.25	0.00	0	1,200.00
R186	On 07/08/2014	8.70	Put	1,095.01000	1.09501		1,030.49000	1.03049	1,095.010	11.44	0.00	0	1,000.00
R186	On 07/08/2014	8.92	Put	687.55000	0.68755		647.28000	0.64728	687.550	11.54	0.00	0	840.00
R186	On 07/08/2014	9.20	Put	360.49000	0.36049		340.28000	0.34028	360.490	11.68	0.00	0	2,100.00
R186	On 06/11/2014		Bond Future	8.30069	120.68378		8.25311	121.08435		11.15	0.00	0	0.00
R186	On 06/11/2014	9.17	Put	1,212.21000	1.21221		1,151.64000	1.15164	1,212.210	11.36	0.00	0	2,010.00
R186	On 05/02/2015		Bond Future	8.36736	117.29608		8.31739	117.70831		11.42	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R197	On 08/05/2014	Bond Future		283.05215	283.05215		283.05215	283.05215			0.00	0	0.00
R197	On 07/08/2014	Bond Future		281.43301	281.43301		281.36548	281.36548			0.00	0	1,244.00
R197	On 06/11/2014	Bond Future		285.75436	285.75436		285.68553	285.68553			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		6.12000	104.97077		6.12000	104.97077		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future		6.33549	102.05446		6.24949	102.08527		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		224.52251	224.52251		224.52251	224.52251		10.29	0.00	0	0.00
R202	On 07/08/2014	Bond Future		224.93413	224.93413		224.87946	224.87946		10.28	0.00	0	44,590.00
R202	On 06/11/2014	Bond Future		228.38818	228.38818		228.33198	228.33198			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		8.05000	99.67432		8.05000	99.67432		9.35	0.00	0	0.00
R2023	On 07/08/2014	Bond Future		8.10276	101.32137		8.05660	101.59891		9.36	0.00	0	12,377.00
R2023	On 06/11/2014	Bond Future		8.18409	98.94424		8.13600	99.22583		9.57	0.00	0	0.00
R2023	On 05/02/2015	Bond Future		8.26315	100.50865		8.21215	100.79921		9.45	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		7.34000	103.95910		7.34000	103.95910		4.17	0.00	0	0.00
R203	On 07/08/2014	Bond Future		7.45176	105.52035		7.41990	105.60817		3.59	372,275,794.80	3,528	24,254.00
R203	On 07/08/2014	Bond Future	6.84	Call	165.35000	0.16535	189.43000	0.18943	165.350	3.46	0.00	0	46.00
R203	On 06/11/2014	Bond Future		7.58120	102.96434		7.54624	103.05329		3.61	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	326.13000	0.32613	353.42000	0.35342	326.130	3.47	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	414.43000	0.41443	446.43000	0.44643	414.430	3.47	0.00	0	14.00
R203	On 05/02/2015	Bond Future		7.71664	104.59254		7.67584	104.68758		3.50	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,206.46000	1.20646	1,261.25000	1.26125	1,206.460	3.45	0.00	0	55.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 08/05/2014	Bond Future		8.67500	96.50027		8.67500	96.50027			0.00	0	0.00
R2030	On 07/08/2014	Bond Future		8.76043	93.87993		8.70442	94.32948			0.00	0	4,308.00
R2030	On 06/11/2014	Bond Future		8.83382	95.31127		8.77607	95.76751			0.00	0	0.00
R2030	On 05/02/2015	Bond Future		8.90497	92.81125		8.84480	93.27906			0.00	0	0.00
R2037	On 08/05/2014	Bond Future		8.86000	98.87605		8.86000	98.87605			0.00	0	0.00
R2037	On 07/08/2014	Bond Future		8.93477	96.08828		8.88913	96.51428			0.00	0	10,102.00
R2037	On 06/11/2014	Bond Future		9.00356	97.55337		8.95661	97.98567			0.00	0	0.00
R2037	On 05/02/2015	Bond Future		9.07023	94.83837		9.02139	95.28199			0.00	0	0.00
R204	On 08/05/2014	Bond Future		7.55000	104.85435		7.55000	104.85435		5.48	0.00	0	0.00
R204	On 07/08/2014	Bond Future		7.64919	102.40099		7.61270	102.53531		5.26	0.00	0	26,132.00
R204	On 07/08/2014	Bond Future	7.78	Put	815.58000	0.81558	777.54000	0.77754	815.580	5.22	0.00	0	530.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 06/11/2014	Bond Future			7.75484		103.96145		7.71577	104.09760		5.02	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,076.56000		1.07656		1,034.24000	1.03424	1,076.560	5.02	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.85809		101.57010		7.81463	101.71303		5.11	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			8.93500		99.77394		8.93500	99.77394			0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.01221		101.15589		8.96654	101.62662			0.00	0	14,129.00
R2048	On 06/11/2014	Bond Future			9.08012		98.27040		9.03314	98.74811			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			9.14624		99.82428		9.09742	100.31409			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			7.73000		100.17608		7.73000	100.17608		6.62	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.79914		98.15126		7.77357	98.26109		6.71	0.00	0	34,069.00
R207	On 06/11/2014	Bond Future			7.89089		99.64732		7.86388	99.75859		6.47	0.00	0	0.00
R207	On 05/02/2015	Bond Future			7.98088		97.58148		7.95107	97.69898		6.62	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			7.88500		94.84042		7.88500	94.84042		7.94	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.93646		96.42948		7.89529	96.63117		7.87	0.00	0	11,985.00
R208	On 07/08/2014	Bond Future	8.28	Put	783.26000		0.78326		743.05000	0.74305	783.260	7.88	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.02350		94.50017		7.98032	94.70472		7.82	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	1,113.55000		1.11355		1,064.46000	1.06446	1,113.550	7.82	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.10699		95.99454		8.06065	96.20663		7.73	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.77500		76.34137		8.77500	76.34137		16.46	0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.84096		77.47833		8.80048	77.79108		16.70	0.00	0	24,171.00
R209	On 06/11/2014	Bond Future			8.90621		75.51207		8.86461	75.82949		17.17	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.95	Call	3,735.22000		3.73522		3,938.23000	3.93823	3,735.220	17.00	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,928.97000		3.92897		4,137.13000	4.13713	3,928.970	17.03	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	4,127.47000		4.12747		4,340.67000	4.34067	4,127.470	17.06	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.58	Put	1,625.59000		1.62559		1,566.39000	1.56639	1,625.590	17.40	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	1,010.89000		1.01089		973.52000	0.97352	1,010.890	17.66	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	945.88000		0.94588		910.89000	0.91089	945.880	17.69	0.00	0	1,640.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	10.05	Put	884.62000	0.88462	851.89000	0.85189	884.620	17.72	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.96828	76.70633	8.92507	77.03216		16.88	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			166.69688	166.69688	166.69688	166.69688			0.00	0	0.00
R210	On 07/08/2014	Bond Future			169.17326	169.17326	169.13297	169.13297			13,872,207.32	82	618.00
R210	On 06/11/2014	Bond Future			169.73125	169.73125	169.69007	169.69007			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			128.10344	128.10344	128.10344	128.10344			0.00	0	0.00
R211	On 07/08/2014	Bond Future			128.65332	128.65332	128.62540	128.62540			0.00	0	390.00
R211	On 06/11/2014	Bond Future			130.62911	130.62911	130.60048	130.60048			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			133.49629	133.49629	133.49629	133.49629			0.00	0	0.00
R212	On 07/08/2014	Bond Future			133.89739	133.89739	133.96008	133.96008			0.00	0	21,797.00
R212	On 06/11/2014	Bond Future			135.95369	135.95369	136.01707	136.01707			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			8.67000	86.75698	8.67000	86.75698		14.30	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.74672	88.00333	8.69588	88.39610		14.56	0.00	0	24,405.00
R213	On 06/11/2014	Bond Future			8.81865	85.80275	8.76630	86.20128		15.08	0.00	0	0.00
R213	On 05/02/2015	Bond Future			8.88857	87.15945	8.83408	87.56820		14.89	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 08/05/2014	Bond Future			8.86500	77.22196	8.86500	77.22196		16.86	0.00	0	0.00
R214	On 07/08/2014	Bond Future			8.92460	78.41465	8.87895	78.78307		17.21	0.00	0	5,228.00
R214	On 06/11/2014	Bond Future			8.98984	76.32096	8.94295	76.69474		17.88	0.00	0	0.00
R214	On 05/02/2015	Bond Future			9.05314	77.52776	9.00448	77.91095		17.67	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			20,547.86000	20,547.86000	20,563.75000	20,563.75000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			4.97310	4.97310	4.97630	4.97630		8.41	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future			4.92960	4.92960	4.94180	4.94180		9.38	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for Derivatives :										1,082,166,986.12	67,619	3 270 113.00
<u>i-Bonds</u>												
AA02	On 28/03/2016	Spot Bond	0.00000	100.81505	0.00000	100.79948				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.12500	102.58812	7.08000	102.61180				41,325,000,000,000.00	5,800,000,000	7,060,000,000.00
AA04	On 22/03/2017	Spot Bond	0.00000	101.00940	0.00000	100.99127				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.72000	103.47900	8.68500	103.59319				0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.58986	0.00000	100.57190				0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.31000	101.66635	9.27000	101.84332				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	99.78950	0.00000	99.76913				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	99.87797	0.00000	99.85742				0.00	5,220,000,000	9,220,000,000.00
AB013	On 21/11/2018	Spot Bond	9.58500	95.22491	9.55000	95.32270				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.42500	101.62090	7.38000	101.63826				742,500,000,000.00	100,000,000	223,900,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.21301	0.00000	100.19356				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.91500	103.81994	8.88500	103.87387				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.51000	134.86559	1.51000	134.81110				0.00	0	1,710,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.29500	269.56476	2.29500	269.45001				0.00	0	1,130,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	99.78383	0.00000	101.59021				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.56093	0.00000	101.54364				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	101.15745	0.00000	101.13897				0.00	0	1,200,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	101.20566	0.00000	101.18635				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	101.23766	0.00000	101.21780				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.73398	0.00000	100.71802				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.64736	0.00000	100.63094				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.66448	0.00000	100.64758				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL10A	On 15/03/2015	Spot Bond		7.88500	104.74612		7.84000	104.76085			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	101.94204		0.00000	101.92051			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		7.87000	101.74452		7.82000	101.74190			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	101.33014		0.00000	101.31142			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	101.78276		0.00000	101.76027			0.00	0	400,000,000.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.76445		0.00000	100.74362			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	100.62599		0.00000	100.60625			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.81937		0.00000	100.79813			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	101.07348		0.00000	101.05372			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	101.20307		0.00000	101.18118			0.00	0	400,000,000.00
ABL18	On 25/09/2015	Spot Bond		0.00000	101.70269		0.00000	101.68156			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	101.35153		0.00000	101.32624			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		2.99500	127.09447		2.99500	127.03808			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.26000	114.81388		4.26000	114.75898			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		5.01000	101.23655		5.11000	100.83698			5,010,000,000,000.00	1,000,000,000	3,180,000,000.00
ABLI06	On 19/07/2020	Spot Bond		5.89000	104.96465		5.88000	104.96263			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		11.31500	113.01236		11.28500	113.03727			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	101.01387		0.00000	100.98276			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	101.19065		0.00000	101.16549			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	101.25252		0.00000	101.22600			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	101.31223		0.00000	101.28437			0.00	0	100,000,000.00
ABLS11	On 29/06/2019	Spot Bond		4.76000	110.85845		4.76000	110.80389			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	63.34579		100.00000	63.19233			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN05	On 18/04/2021	Spot Bond	2.03500	166.80197		2.03500	166.73220			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	159.07400		2.76000	159.00429			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.06500	171.17267		2.06500	171.10088			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.84000	178.37491		1.84000	178.30122			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.31125	74.36615		8.28125	74.42639			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.31125	74.36615		8.28125	74.42639			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	90.45000		0.00000	90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	101.06875		0.00000	101.04947			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	92.94000		0.00000	92.94000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	91.83000		0.00000	91.83000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	92.48000		0.00000	92.48000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	88.32000		0.00000	88.32000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	87.77000		0.00000	87.77000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.70619		0.00000	100.68832			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.59148		0.00000	100.57412			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	87.30000		0.00000	87.30000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.41000	104.24720		7.36000	104.25569			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	88.10000		0.00000	88.10000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	90.53000		0.00000	90.53000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	88.35000		0.00000	88.35000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.91428		0.00000	100.89610			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.41500	109.80758		7.37000	109.84534			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.60072		0.00000	100.58186			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN59	On 20/07/2016	Spot Bond	0.00000		85.24000	0.00000	85.24000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		85.00000	0.00000	85.00000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.51000		105.54721	2.51000	105.50163				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.53000		153.06219	2.53000	152.99610				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.44000		206.03123	2.44000	205.94271				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		95.40000	0.00000	95.40000				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		84.40000	0.00000	84.40000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.62500		90.62106	9.58000	90.84242				0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		94.12000	0.00000	94.12000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		98.13000	0.00000	98.13000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		103.03117	0.00000	103.01157				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		90.33000	0.00000	90.33000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		99.69000	0.00000	99.75500				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		112.37000	0.00000	112.27000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.61000		110.58609	9.56500	110.89799				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		110.25000	0.00000	110.14000				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.55500		111.00230	9.51000	111.31616				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.01500		89.39220	8.97500	89.55814				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.16000	0.00000	100.16000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		98.67000	0.00000	98.67000				0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.65000	110.28483		9.60500	110.59533			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	88.35000		0.00000	88.35000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	101.34781		0.00000	101.32727			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.31089		0.00000	100.29159			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.51500	105.95371		8.48500	106.02905			0.00	0	1,071,400,000.00
ABS11	On 09/04/2021	Spot Bond	9.02000	102.98413		8.98000	103.16461			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.07500	101.43087		7.03000	101.45337			0.00	0	2,777,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.02500	99.92845		9.00000	100.01621			0.00	0	13,600,000.00
ABS7	On 11/09/2026	Spot Bond	9.85000	94.12986		9.80500	94.40667			0.00	0	1,910,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.77500	104.16867		7.73000	104.22445			22,936,250,000,000.00	2,950,000,000	2,950,000,000.00
ABSI1	On 11/06/2014	Spot Bond	2.21000	131.33252		2.21000	131.27691			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.10500	273.48977		2.10500	273.37478			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.45000	126.62511		1.45000	126.57410			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.04000	129.19653		2.03000	129.23159			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	44.54886		100.00000	44.43975			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.57500	104.51426		11.53000	104.53769			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	99.87239		0.00000	99.84669			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	4.03031		100.00000	4.02055			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	99.86903		0.00000	99.84267			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	99.82160		0.00000	99.78581			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	24.02252		100.00000	23.96433			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	99.87574		0.00000	99.85071			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL047		On 22/10/2018	Spot Bond	11.00000	62.92750		11.00000	62.90951			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	15.37441		100.00000	15.33717			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	101.26848		0.00000	101.24700			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	101.39464		0.00000	101.37087			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	101.21221		0.00000	101.19175			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	101.25024		0.00000	101.22908			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	101.26696		0.00000	101.24551			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	102.33775		0.00000	102.31626			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	102.33775		0.00000	102.31626			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	102.35164		0.00000	102.33001			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	101.18181		0.00000	101.16189			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	102.35164		0.00000	102.33001			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	102.32384		0.00000	102.30250			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	89.10279		0.00000	89.08413			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	101.16044		0.00000	101.14091			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	101.04014		0.00000	101.02065			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.22746		0.00000	101.20672			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.26525		0.00000	101.24382			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.28042		0.00000	101.25872			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.25003		0.00000	101.22887			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL100	On 20/12/2017	Spot Bond	0.00000	101.18182	0.00000	101.16190				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.48000	103.75350	9.45500	103.83631				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.34937	0.00000	100.32953				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.04052	0.00000	101.02155				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	82.76927	0.00000	82.74921				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	158.52930	0.00000	158.68533				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	158.55487	0.00000	158.70948				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	101.21214	0.00000	101.19168				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	99.92554	0.00000	99.90674				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	99.92554	0.00000	99.90674				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	101.55419	0.00000	101.53418				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	101.17411	0.00000	101.15433				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	101.16498	0.00000	101.14537				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	102.25111	0.00000	102.23251				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	101.53177	0.00000	101.51007				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	102.24993	0.00000	102.23136				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	102.31967	0.00000	102.29775				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	102.92225	0.00000	102.90168				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	101.22105	0.00000	101.20148				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	103.28511	0.00000	103.26585				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	101.07406	0.00000	101.05432				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	101.21672	0.00000	101.19618				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	101.19258	0.00000	101.17247				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL153		On 20/03/2015	Spot Bond	0.00000	101.07082		0.00000	101.05292			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	101.04491		0.00000	101.02748			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	101.09521		0.00000	101.07686			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	101.18954		0.00000	101.16948			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	101.13625		0.00000	101.11716			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	101.07540		0.00000	101.05741			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	101.09216		0.00000	101.07387			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.52981		10.23000	101.50230			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	101.10873		0.00000	101.09014			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	101.08301		0.00000	101.06489			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	115.18051		0.00000	114.92121			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.66000	104.46575		9.62500	104.57776			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	101.18490		0.00000	101.16493			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	112.70784		1.75000	112.66151			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	101.09063		0.00000	101.07237			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	101.09349		0.00000	101.07517			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	101.16208		0.00000	101.14165			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	101.19986		0.00000	101.17873			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	101.12430		0.00000	101.10455			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	101.19231		0.00000	101.17131			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.81853		0.00000	101.80048			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	103.28014		0.00000	103.26094			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	103.16490		0.00000	103.14705			0.00	7,500,000,000	7,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL183	On 20/06/2019	Spot Bond	0.00000	101.20741	0.00000	101.18614				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	102.45053	0.00000	102.43082				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	101.19231	0.00000	101.17131				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	101.15820	0.00000	101.13871				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	101.22271	0.00000	101.20205				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	101.24248	0.00000	101.22146				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	101.08285	0.00000	101.06473				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	101.10571	0.00000	101.08717				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	101.24712	0.00000	101.22602				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	101.23459	0.00000	101.21283				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	101.32060	0.00000	101.29727				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	101.16965	0.00000	101.14906				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	101.30854	0.00000	101.28542				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	103.72127	0.00000	103.70045				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	101.32060	0.00000	101.29727				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	92.81324	0.00000	92.79488				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	101.26025	0.00000	101.23802				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	101.26025	0.00000	101.23802				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	115.63858	0.00000	115.82448				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	117.28827	0.00000	117.47658				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	101.09405	0.00000	101.07485				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	101.08346	0.00000	101.06445				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	99.91271	0.00000	99.89505				0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	101.11219	0.00000	101.09267				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL213	On 20/06/2018	Spot Bond	0.00000	101.11674		0.00000	101.09712			0.00	5,000,000,000	5,600,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	101.16208		0.00000	101.14165			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	101.09556		0.00000	101.07634			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	101.09405		0.00000	101.07485			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	101.19848		0.00000	101.17826			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	102.09209		0.00000	102.06886			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.32694		0.00000	100.30705			0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond	0.00000	101.28889		0.00000	101.27258			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	101.30404		0.00000	101.28753			0.00	0	0.00
ADCP1U	On 03/07/2014	Spot Bond	100.00000	91.90021	100.00000	91.67877				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	10.65696	100.00000	10.63027				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	101.59368		0.00000	101.57399			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	101.76380		0.00000	101.74200			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	101.87720		0.00000	101.85398			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.45958		0.00000	100.44161			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.50626		0.00000	100.48624			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.56841		0.00000	100.54568			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.43992		0.00000	100.42201			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.25000	97.53983	8.22000	97.56984				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.56915		0.00000	100.54558			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.66349		0.00000	100.63576			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.64000	101.16910	8.60500	101.28187				0.00	0	56,900,000.00
AIR02	On 30/04/2023	Spot Bond	9.25000	115.05390	9.20500	115.32213				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR02U	On 05/10/2014	Spot Bond	100.00000	89.79946	100.00000	89.58359				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.26500	107.97544	7.22000	108.03314			15,819,537,500,000.00	2,177,500,000	4,717,500,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	85.52726	100.00000	85.33155				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.08865	100.00000	12.06189				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.78000	157.60434	2.78000	157.53525				0.00	0	440,000,000.00
ANG010	On 09/12/2016	Spot Bond	0.00000	101.34015	0.00000	101.31992				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	101.21523	0.00000	101.19769				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.60204	0.00000	100.58524				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	101.17097	0.00000	101.15363				0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	102.06541	0.00000	102.03762				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	101.01835	0.00000	101.00060				0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	101.14449	0.00000	101.12474				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	101.33172	0.00000	101.30533				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	101.03439	0.00000	101.00951				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	99.07000	0.00000	99.07000				0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	101.20068	0.00000	101.18294				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	101.01838	0.00000	101.00057				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAR003	On 20/03/2016	Spot Bond	0.00000	101.00324	0.00000	100.98570				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.92609	0.00000	100.90773				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.13000	103.53319	9.09500	103.63407				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.09199	0.00000	101.07621				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	101.45705	0.00000	101.43979				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.80905	0.00000	100.79276				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	102.00107	0.00000	101.98104				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	101.44099	0.00000	101.41978				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.59000	104.07339	9.55000	104.23821				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.37500	106.90076	7.33000	106.94024				0.00	0	7,500,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.97461	0.00000	100.95333				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.88733	0.00000	100.86811				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.85000	101.31447	7.80000	101.31231				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.06500	103.64898	9.03500	103.71113				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.15826	102.86752	11.15062	102.84392				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.13785	101.64981	11.13175	101.62358				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.17524	101.59992	11.16890	101.57385				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	101.28241	0.00000	101.25520				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.21263	101.51193	11.20605	101.48658				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.95076	100.94190	11.92406	100.98707				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	101.31285	0.00000	101.28496				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	101.31285	0.00000	101.28496				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	101.31292	0.00000	101.28503				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA12	On 31/03/2016	Spot Bond	11.40826		100.96362		11.40062	100.93977			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.33140		101.56640		11.32347	101.54277			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.13785		101.64981		11.13175	101.62358			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.25389		101.70585		11.23867	101.69126			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.40766		101.23842		10.39880	101.22044			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.24592		0.00000	101.21954			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		101.23017		0.00000	101.20321			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		101.23017		0.00000	101.20321			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		101.16402		0.00000	101.13857			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		99.98377		0.00000	99.98580			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.88609		100.71764		10.88122	100.69535			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.84000		99.42473		11.81000	99.46953			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		101.19410		0.00000	101.16796			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.76500		97.01431		11.73500	97.06402			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		99.98375		0.00000	99.98579			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		101.13033		0.00000	101.10655			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		101.14060		9.28000	101.11511			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		101.21214		0.00000	101.18559			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.53000		99.55901		11.49500	99.62728			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		101.17605		0.00000	101.15033			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		101.20612		0.00000	101.17972			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		101.20612		0.00000	101.17972			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		99.84743		0.00000	99.84944			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		101.16162		0.00000	101.13621			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA39	On 30/09/2018	Spot Bond		0.00000	101.22131		0.00000	101.19546			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	101.29407		0.00000	101.27761			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	99.98377		0.00000	99.98580			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	101.22131		0.00000	101.19546			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	101.16402		0.00000	101.13856			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	101.17904		0.00000	101.15415			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	101.22141		0.00000	101.19555			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.88041		0.00000	100.86224			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.15826	103.21268		14.15062	103.18065			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.34854	101.89706		15.34350	101.86582			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.23994	101.72449		14.22604	101.70465			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	101.59535		0.00000	101.56006			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	101.59535		0.00000	101.56006			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	101.59535		0.00000	101.56006			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	101.65495		0.00000	101.61829			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	101.38617		0.00000	101.35565			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	16.15288		100.00000	16.12223			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.87046		100.00000	20.81934			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.99445		100.00000	18.94794			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.72497		100.00000	11.69625			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.73936		100.00000	11.71092			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.17605		100.00000	14.14134			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.28330		100.00000	12.25322			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.48407		0.00000	100.46852			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.42542		0.00000	100.40883			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	101.31306		0.00000	101.28517			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	101.34345		0.00000	101.31488			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	1.15105		100.00000	1.14917			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	1.15105		100.00000	1.14917			0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000	98.91599		100.00000	98.64865			0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000	94.31525		100.00000	94.07216			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.00500	175.44698		2.00500	175.37362			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.17000	146.94190		8.12500	147.73385			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.17000	147.27247		8.12500	148.05796			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.55500	97.08712		8.51000	97.41919			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	101.46057		0.00000	101.43815			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	101.12009		0.00000	101.10129			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.15000	97.57151		8.11500	97.66237			0.00	0	600,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.25241		0.00000	101.23575			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.45537		0.00000	100.43756			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.46470		0.00000	100.44648			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.49577		0.00000	100.47619			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.52681		0.00000	100.50587			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.61333		0.00000	100.58858			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	14.23536		100.00000	14.20050			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.28305		0.00000	100.26614			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.29717		0.00000	100.27931			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.30322		0.00000	100.28496			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.30524		0.00000	100.28684			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.32942		0.00000	100.30939			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.36161		0.00000	100.33942			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	13.92464		100.00000	13.89054			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	13.92464		100.00000	13.89054			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	101.10952		0.00000	101.09186			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	101.19789		0.00000	101.17872			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	101.22199		0.00000	101.20240			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.61500	101.89478		8.58500	101.94586			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	101.29425		0.00000	101.27343			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	101.42255		0.00000	101.39952			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	9.95968		100.00000	9.93555			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	9.95968		100.00000	9.93555			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.34000	103.60139		6.29000	103.59540			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.41799		0.00000	100.39982			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond		0.00000	98.56618		0.00000	98.54870			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond		0.00000	99.66692		0.00000	99.65106			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond		0.00000	98.03679		0.00000	98.01926			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond		0.00000	97.31870		0.00000	97.30129			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	101.41876		0.00000	101.40199			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond	0.00000	101.65699	0.00000	101.63731				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	101.41670	0.00000	101.39921				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	101.49158	0.00000	101.47315				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	101.62771	0.00000	101.60760				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	102.19462	0.00000	102.16742				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	103.10824	0.00000	103.07066				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	43.27507	100.00000	43.17024				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	19.57986	100.00000	19.53190				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	101.14242	0.00000	101.12300				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	99.92155	0.00000	99.90180				0.00	0	3,500,000,000.00
CBL06	On 02/11/2014	Spot Bond	7.67000	102.80583	7.62000	102.80837				0.00	0	3,100,000.00
CBL08	On 02/11/2016	Spot Bond	9.71500	109.89755	9.68500	109.93760				0.00	0	24,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.47150	0.00000	100.44389				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.36500	102.29169	9.33500	102.32005				0.00	0	637,400,000.00
CBL12	On 06/09/2018	Spot Bond	11.44000	101.71672	11.40500	101.80246				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.36151	0.00000	100.33556				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.69000	102.74934	11.65500	102.84115				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.08463	0.00000	100.06519				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.60500	99.50121	9.57500	99.55212				0.00	0	13,900,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	102.22990	0.00000	102.20204				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.13000	98.35230	12.09500	98.45058				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.26584	0.00000	100.24722				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	101.72823	0.00000	101.70134				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.17606	0.00000	100.15825				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL22	On 06/05/2020	Spot Bond	10.34000	92.15036	10.30000	92.29142					0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.00000	120.04446	9.95500	120.30479					0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.85000	116.01443	9.80500	116.28938					0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.18000	115.23441	9.13500	115.53971				4,158,540,000,000.00	453,000,000	2,226,500,000.00	
CGR10	On 08/12/2016	Spot Bond	0.00000	101.99023	0.00000	101.95869					0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.96500	101.67688	11.93500	101.69393					0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.02409	0.00000	100.00000					0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	101.36439	0.00000	101.33778					0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.05371	0.00000	100.02645					0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.85994	0.00000	100.82440					0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.98259	0.00000	100.94166					0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	101.71785	0.00000	101.69226					0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	101.75546	0.00000	101.73160					0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	99.82639	0.00000	99.79156					0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	99.82826	0.00000	99.79379					0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	99.81840	0.00000	99.78199					0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.02096	0.00000	99.99946					0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	101.21224	0.00000	101.19177					0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	102.24614	0.00000	102.22881					0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	101.56687	0.00000	101.54136					0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.71832	10.11000	103.69007					0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	101.56687	0.00000	101.54136					0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.75881	0.00000	100.74037					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		116.76673		2.76000	116.71550			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		116.69373		3.14000	116.64140			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.68362		8.25000	101.66129			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		101.56687		0.00000	101.54136			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		101.56687		0.00000	101.54136			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		116.29177		3.10000	116.23984			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		116.15437		2.40000	116.10468			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		101.71947		0.00000	101.68980			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.87125		0.00000	100.85588			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.59487		0.00000	100.57740			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.47500		100.73716		8.43000	100.81134			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.66782		0.00000	100.64986			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.65862		0.00000	100.64093			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.47082		0.00000	100.45162			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.48026		0.00000	100.46136			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.52500		100.83853		8.48000	100.91289			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.52500		100.83853		8.48000	100.91289			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	8.57500		103.97055		8.53000	104.04875			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		101.24266		0.00000	101.22165			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond		0.00000	101.37341		0.00000	101.35002			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.54123		0.00000	100.52384			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.54123		0.00000	100.52384			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	98.55041		100.17539	98.30487			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	101.68705		0.00000	101.65947			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.01836		0.00000	99.99976			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	101.26030		0.00000	101.23897			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	99.79189		0.00000	99.77249			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	99.77791		0.00000	99.75726			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	102.03999		9.35000	102.01423			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	102.03999		9.35000	102.01423			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	99.79182		0.00000	101.53266			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	99.79123		0.00000	101.53692			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	95.50824		0.00000	95.50824			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	99.65437		0.00000	99.62255			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	101.18425		0.00000	101.16628			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	99.66110		0.00000	99.62989			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.96165		0.00000	100.94375			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.96165		0.00000	100.94375			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.96165		0.00000	100.94375			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.96165		0.00000	100.94375			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.96165		0.00000	100.94375			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.98611		0.00000	100.96771			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN256	On 26/03/2017	Spot Bond	0.00000	101.02668	0.00000	101.00746				0.00	1,600,000,000	1,600,000,000.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.02668	0.00000	101.00746				0.00	1,100,000,000	1,100,000,000.00
CLN258	On 26/03/2017	Spot Bond	0.00000	101.02668	0.00000	101.00746				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	101.02668	0.00000	101.00746				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	101.02668	0.00000	101.00746				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.03347	0.00000	101.01411				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.46000	102.01645	9.42500	102.12566				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	99.92289	0.00000	99.90375				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.30691	0.00000	100.28787				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	101.41756	0.00000	101.39338				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	99.66385	0.00000	99.63368				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	101.14697	0.00000	101.12681				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	101.13941	0.00000	101.11938				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	101.15903	0.00000	101.13952				0.00	1,650,000,000	1,650,000,000.00
CLN275	On 22/05/2017	Spot Bond	0.00000	99.86705	0.00000	99.84776				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	99.74762	0.00000	101.85243				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	101.15598	0.00000	101.13654				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	104.71902	0.00000	104.69972				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	101.43247	0.00000	101.41046				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.01225	0.00000	100.99406				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.93934	0.00000	100.92152				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	101.10918	0.00000	101.08970				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	101.28289	0.00000	101.26024				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	101.28289	0.00000	101.26024				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN286		On 20/06/2017	Spot Bond	0.00000	101.28289		0.00000	101.26024			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	101.28289		0.00000	101.26024			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.01520		0.00000	100.03905			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	101.58018		0.00000	101.55894			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	101.44969		0.00000	101.42757			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	101.18268		0.00000	101.16030			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	103.46926		0.00000	103.44936			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	101.05117		0.00000	101.02916			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	101.16912		0.00000	101.14702			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.91025		0.00000	100.88798			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	101.32934		0.00000	101.30675			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	101.05121		0.00000	101.02921			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	101.05121		0.00000	101.02921			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	101.04353		0.00000	101.02081			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	120.28813		0.00000	120.28813			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	102.83142		0.00000	102.81052			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	120.64249		0.00000	120.64249			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	119.76605		0.00000	119.76605			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	120.35812		0.00000	120.35812			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	117.04715		0.00000	117.04715			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	117.18598		0.00000	117.18598			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.02284		0.00000	100.00000			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.90500	92.58573		10.86000	92.79243			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN315	On 20/03/2023	Spot Bond	11.42500	94.05244		11.38000	94.25852			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.99524		0.00000	100.97361			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	101.33870		0.00000	101.31503			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.02231		0.00000	100.00000			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.43759		0.00000	100.41808			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.34267		0.00000	100.32123			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.35184		8.80500	100.32835			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	101.16965		0.00000	101.14906			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	102.08142		0.00000	102.06137			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	113.73547		0.00000	113.73547			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	101.22553		0.00000	101.20393			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	101.24818		0.00000	101.22617			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	101.33568		0.00000	101.31206			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	101.21714		0.00000	101.19748			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	101.70361		0.00000	101.67501			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	101.70361		0.00000	101.67501			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	101.70361		0.00000	101.67501			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	101.39477		0.00000	101.37100			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.95561		0.00000	100.93852			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.41497		0.00000	100.39892			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.99524		0.00000	100.97361			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	103.74818		0.00000	103.74818			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	103.77842		0.00000	103.77842			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	100.97921		0.00000	100.96079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN339	On 28/07/2017	Spot Bond	0.00000	100.34026	0.00000	100.32037				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	101.55702	0.00000	101.52934				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	101.00128	0.00000	100.97951				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	101.77798	0.00000	101.74725				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	101.45532	0.00000	101.43045				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	101.10572	0.00000	101.08718				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	101.29345	0.00000	101.27061				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.33686	0.00000	100.31718				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.06128	0.00000	100.04080				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	100.97219	0.00000	100.95391				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.97107	0.00000	100.95000				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.32207	0.00000	100.30392				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	99.70577	0.00000	99.67939				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	99.70577	0.00000	99.67939				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	101.52531	0.00000	101.50489				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	101.77172	0.00000	101.74008				0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond	0.00000	99.68331	0.00000	99.65489				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	99.69379	0.00000	99.66633				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.31498	0.00000	100.29538				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.43480	0.00000	100.41542				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	101.06077	0.00000	101.04218				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	101.52008	10.55000	101.49173				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN362	On 20/03/2024	Spot Bond	10.08500	104.38327	10.04000	104.63841				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	101.12355	0.00000	101.10562				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.22261	0.00000	100.19926				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.22500	106.12243	12.18000	106.35029				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.23207	0.00000	100.20766				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.25500	105.71883	12.21000	105.93240				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.68500	105.15710	10.64000	105.36977				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.23207	0.00000	100.20766				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.35130	0.00000	100.33070				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	101.50285	0.00000	101.47755				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	101.02792	0.00000	101.00484				0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.70819	0.00000	100.68559				0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.59026	0.00000	100.56980				0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.53679	0.00000	100.51427				0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.64000	101.83882	9.60000	102.00769				0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.58196	0.00000	100.55170				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.92562	7.01000	38.91839				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	155.26136	0.00000	155.90828				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	8.55500	135.00940	8.51000	135.23968				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.17000	146.94190	8.12500	147.73385				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.17000	147.27247	8.12500	148.05796				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	89.98683	0.00000	89.96769				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	89.90122	0.00000	89.88191				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.76824		0.00000	100.74795			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.76824		0.00000	100.74795			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	101.25784		0.00000	101.23655			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	101.17268		0.00000	101.15293			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	101.18947		0.00000	101.16941			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.76081		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	101.19231		0.00000	101.17131			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.43759		0.00000	100.41808			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	101.08043		0.00000	101.06149			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.59427		0.00000	100.57436			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.60781		0.00000	100.58802			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	101.80336		0.00000	101.78008			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	100.68152		0.00000	100.66048			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		9.02500	105.40864		8.98000	105.43966			90,250,000,000.00	10,000,000	10,000,000.00
COJ04	On 05/06/2018	Spot Bond		9.06500	103.75388		9.03500	103.82863			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond		10.25000	116.74311		10.21000	116.96174			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.37500	108.16985		8.33000	108.21212			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.84000	106.13442		9.80000	106.30904			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.21500	94.67158		10.17000	94.89413			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.90000	96.19581		10.85500	96.47531			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.90000	93.93180		10.85500	94.20075			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	101.72840		0.00000	101.70914			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	101.54941		0.00000	101.52877			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL005	On 01/03/2015	Spot Bond	0.00000	101.45726		0.00000	101.43660			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.25351		0.00000	100.23593			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.16000	103.12315		11.12000	103.31549			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.73412		100.00000	11.70569			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.36735		0.00000	100.35150			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.34000	96.58896		8.31000	96.65202			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	99.81825		0.00000	101.26010			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	101.17523		0.00000	101.15900			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	100.00000	64.33544		100.00000	100.00000			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	101.30736		0.00000	101.28633			0.00	0	3,500,000,000.00
DLTC03	On 06/08/2014	Spot Bond	0.00000	100.15349		0.00000	100.13644			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.96002		0.00000	100.92877			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	101.55401		0.00000	101.52639			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.71786		0.00000	100.68757			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	101.16781		0.00000	101.14136			0.00	100,000,000	50,000,000.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.22449		0.00000	101.19667			0.00	200,000,000	100,000,000.00
DV21	On 15/06/2016	Spot Bond	7.25500	113.49016		7.21000	121.01515			217,650,000,000.00	30,000,000	690,000,000.00
DV22	On 07/02/2020	Spot Bond	8.50000	106.74866		8.47500	106.83886			2,380,850,000.00	280,100	3,912,080,100.00
DV23	On 27/02/2023	Spot Bond	8.96500	108.30316		8.92000	108.55821			2,572,058,500.00	286,900	4,875,186,900.00
DV24	On 18/02/2024	Spot Bond	9.07500	106.20277		9.03000	106.47237			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.62000	106.11303		9.57000	106.48739			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	101.08934		0.00000	101.07301			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	101.13106		0.00000	101.11273			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	99.93237		0.00000	99.91532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVF17	On 18/03/2017	Spot Bond	0.00000	101.03511	0.00000	101.01844				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.13000	129.60941	8.10500	129.72049				0.00	0	1,980,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	101.75069	0.00000	101.72004				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	133.55222	0.10000	133.50337				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.96000	120.15503	1.96000	120.10505				0.00	0	3,000,000,000.00
EL29	On 19/11/2029	Spot Bond	1.97000	107.85647	1.97000	107.81148				0.00	0	65,000,000.00
EL30	On 29/07/2030	Spot Bond	2.10000	107.20813	2.10000	107.16303				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.74000	106.84328	9.70000	107.00302				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.59000	107.42959	9.55000	107.60668				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.95000	100.91693	9.90500	101.17259				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.31000	94.62792	10.26000	94.82365				0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.47000	101.73389	10.42000	101.94608			230,340,000,000,000.00	22,000,000,000	17,333,333,800.00	
EPF001	On 19/08/2015	Spot Bond	0.00000	99.92601	0.00000	99.90735				0.00	0	100,000,000.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	101.11489	0.00000	101.09825				0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.12199	0.00000	100.10624				0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	99.92891	0.00000	99.91126				0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	99.92836	0.00000	99.91059				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	93.11224	100.00000	92.87532				0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000	66.66667	100.00000	99.72678				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ205U	On 10/09/2014	Spot Bond	100.00000		75.56936	100.00000	75.41322				0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000		72.85732	100.00000	72.71693				0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000		80.04386	100.00000	99.81785				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		127.10503	3.00000	127.04843				0.00	0	900,000,000.00
EQS02	On 01/07/2015	Spot Bond	11.43500		106.28112	11.39000	106.29573				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		104.81717	0.00000	104.79554				0.00	0	530,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.46250	0.00000	100.44133				0.00	0	310,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000		101.19726	0.00000	101.17669				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.05000		96.42197	10.01500	96.50399				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.86398	0.00000	100.84439				0.00	0	200,000,000.00
EQS09	On 28/11/2016	Spot Bond	0.00000		101.58951	0.00000	101.56821				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		99.91429	0.00000	99.89268				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		99.92126	0.00000	99.90139				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		99.91742	0.00000	99.89691				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		99.91265	0.00000	99.89064				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		99.90921	0.00000	99.88665				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		99.92715	0.00000	99.90876				0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		99.92507	0.00000	99.90614				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		99.92344	0.00000	99.90443				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		99.92016	0.00000	99.90033				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		99.92410	0.00000	99.90525				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		99.92136	0.00000	99.90183				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.82500		102.71947	6.78000	102.75608				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.85500		105.26270	7.82000	105.36050				9,428,242,602,500.00	1,200,285,500	7,223,385,500.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Spot Bond	8.49500	112.13664		8.45000	112.40041			49,168,687,919,000.00	5,787,956,200	8,156,255,300.00
ES26	On 02/04/2026	Spot Bond	8.76000	94.26964		8.71500	94.56174			63,416,585,112,000.00	7,239,336,200	13,188,236,200.00
ES33	On 15/09/2033	Spot Bond	9.44000	84.12718		9.40000	84.41263			5,671,243,312,000.00	600,767,300	11,208,567,300.00
ES42	On 25/04/2042	Spot Bond	9.64000	89.48058		9.59500	89.85130			0.00	0	11,800,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	99.78698		0.00000	99.76713			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.55832		0.00000	100.54031			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.99948		0.00000	100.98081			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	101.36271		0.00000	101.34456			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.64013		0.00000	100.62392			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	101.19493		0.00000	101.17655			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.57660		100.00000	10.55097			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.29286		100.00000	10.26792			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	101.15424		0.00000	101.13495			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	101.20209		0.00000	101.18197			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	101.29772		0.00000	101.27594			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	101.39324		0.00000	101.36980			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.67500	102.20111		6.63000	102.19810			38,080,567,282,500.00	5,704,953,900	6,564,953,900.00
FRB05	On 21/12/2018	Spot Bond	9.53000	99.60379		9.49500	99.70351			0.00	0	490,000,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	101.16261		0.00000	101.14448			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	101.16254		0.00000	101.14441			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.42466		0.00000	100.40540			0.00	0	620,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	103.50214		0.00000	103.48048			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.33000	107.10558		11.29500	107.19812			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBC22	On 21/12/2018	Spot Bond	0.00000		99.78838		0.00000	99.76447			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.14000		128.30837		2.13000	128.34276			0.00	0	10,000,000.00
FRBI23	On 07/12/2023	Spot Bond	2.13500		272.86544		2.13500	272.75048			469,700,000,000.00	220,000,000	740,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.22000		108.49686		2.22000	108.45087			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.51000		153.41671		2.51000	153.35056			2,259,000,000,000.00	900,000,000	450,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.33000		209.33587		2.33000	209.24655			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.68500		109.45240		7.64000	109.48918			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.92300		60.06997		7.92400	60.02916			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47800		37.92240		9.47800	37.89150			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000		36.63178		9.71000	36.60135			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		104.53603		0.00000	104.50442			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		102.49845		0.00000	102.46689			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		102.42856		0.00000	102.39790			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		102.42856		0.00000	102.39790			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		101.96666		0.00000	101.93925			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		102.38707		0.00000	102.35694			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		101.40996		0.00000	101.38592			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		101.63578		0.00000	101.60909			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		101.21229		0.00000	101.19183			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		101.33701		0.00000	101.31428			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		101.85292		0.00000	101.83738			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		101.61174		0.00000	101.58546			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC118		On 20/06/2017	Spot Bond	0.00000	101.32060		0.00000	101.29727			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	101.25573		0.00000	101.23357			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	101.43360		0.00000	101.40825			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	101.29798		0.00000	101.27505			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	101.38392		0.00000	101.35941			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	101.71923		0.00000	101.68856			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.66670		0.00000	101.63700			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	15.57011		100.09221	15.53236			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	101.17266		0.00000	101.15202			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	112.32596		0.00000	112.27736			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	101.40361		0.00000	101.37968			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	101.57683		0.00000	101.54976			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	102.23198		0.00000	102.20384			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	105.30799		0.00000	105.29028			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	101.30651		0.00000	101.28433			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	101.32174		0.00000	101.29929			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	101.20160		0.00000	101.18132			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	101.23007		0.00000	101.20838			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	101.62915		0.00000	101.60014			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	101.17079		0.00000	101.15301			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	101.15189		0.00000	101.13492			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	101.20741		0.00000	101.18614			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	55.09533		13.22500	55.07585			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	101.13488		0.00000	101.11493			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.13639		0.00000	101.11642			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	101.69857		0.00000	101.66928			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	101.19079		0.00000	101.16983			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.46500	96.45448		3.46500	96.41032			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC170	On 20/06/2018	Spot Bond	0.00000		101.24516	0.00000	101.22320				0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		101.24516	0.00000	101.22320				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		101.78784	0.00000	101.76749				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.99524	0.00000	100.97361				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		99.25592	0.00000	99.23431				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		103.08852	0.00000	103.01484				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		101.16965	0.00000	101.14906				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		101.14092	0.00000	101.12087				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.22026	0.00000	100.19716				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		101.34624	0.00000	101.32242				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.06064	0.00000	100.04037				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.21789	0.00000	100.19506				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.37714	0.00000	100.35492				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		101.55401	0.00000	101.52639				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		101.21798	0.00000	101.19652				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		101.55250	0.00000	101.52491				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		101.12732	0.00000	101.10751				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000		102.98135	0.00000	102.94289				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		101.23007	0.00000	101.20838				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000		101.23007	0.00000	101.20838				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000		101.16573	0.00000	101.14807				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000		100.84639	0.00000	100.82813				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000		100.89543	0.00000	100.87602				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC193	On 08/04/2016	Spot Bond	0.00000	100.69531	0.00000	100.67807				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.69531	0.00000	100.67807				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.86002	0.00000	100.83711				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.67900	0.00000	100.66170				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.67608	0.00000	100.65885				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.66214	0.00000	100.64491				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.66404	0.00000	100.64675				0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.59612	0.00000	100.57676				0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.53940	0.00000	100.52208				0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.59612	0.00000	100.57676				0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.53713	0.00000	100.51989				0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.19278	0.00000	100.17308				0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.52957	0.00000	100.50851				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	101.31102	0.00000	101.28876				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	101.30345	0.00000	101.28134				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	101.45912	0.00000	101.43644				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	101.11344	0.00000	101.09476				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.34809	0.00000	100.32831				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.38000	117.85513	3.37000	117.88175				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	101.32778	0.00000	101.30522				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	101.34146	0.00000	101.31865				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.36000	118.01581	3.35000	118.04254				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.79000	123.26435	1.79000	123.24297				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC71	On 31/01/2022	Spot Bond		3.38000	117.85513		3.37000	117.88175			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.77000	122.36136		2.77000	122.30764			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.84000	127.24407		2.84000	127.21838			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.39203		0.00000	100.36950			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	101.94714		0.00000	101.87047			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	101.79915		0.00000	101.76964			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	101.83117		0.00000	101.80110			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	101.15135		0.00000	101.13199			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	101.31869		0.00000	101.29630			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	104.37783		0.00000	104.36161			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	101.54351		0.00000	101.51704			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	101.48582		0.00000	101.46039			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	101.26478		0.00000	101.24246			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	101.67103		0.00000	101.64373			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	101.26327		0.00000	101.24099			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	103.66727		0.00000	103.65141			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	98.16966		0.00000	98.10209			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	98.32650		0.00000	98.25113			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	101.12351		0.00000	101.10653			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.53550		100.00000	9.51240			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	16.09951		100.00000	16.06051			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.91000	144.02619		4.91000	143.95494			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.89459		0.00000	100.88054			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ15	On 04/04/2015	Spot Bond	0.00000		101.21938		0.00000	101.20393			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		102.40344		0.00000	102.38787			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		102.52577		0.00000	102.50963			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		103.74514		0.00000	103.72770			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		101.57271		0.00000	101.55627			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		101.01838		0.00000	101.00057			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000		95.19502		0.00000	94.55769			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.49000		128.18601		2.52000	127.42631			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.43839		0.00000	100.42131			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.62128		10.38000	100.59296			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.62128		10.38000	100.59296			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		102.31293		0.00000	102.31293			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.26070		0.00000	100.24582			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.34676		0.00000	100.32503			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.63000		103.52383		2.66000	102.92408			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.64000		200.18651		2.64000	200.09941			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.60000		104.08232		2.63000	103.47878			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.67823		0.00000	100.66355			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.67000		199.32759		2.67000	199.24070			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.39982		0.00000	100.37619			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.64500		262.51228		2.64500	262.39803			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.14500		272.65771		2.14500	272.54277			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.86500		258.19429		2.86500	258.08038			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.51000		125.08223		2.50000	125.11418			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS49		On 27/10/2020	Spot Bond	0.00000	100.32644		0.00000	100.30802			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	2.04000	125.24613		2.03000	125.28012			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	100.49472		0.00000	100.47520			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond	0.00000	100.77927		0.00000	100.76028			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond	0.00000	100.20458		0.00000	100.18594			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond	2.47000	103.31858		2.50000	102.63741			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond	104.97509	16.76752		104.97509	16.72510			0.00	0	0.00
FRS73		On 12/06/2017	Spot Bond	101.07593	21.12263		101.07593	21.07097			0.00	0	0.00
FRS74		On 14/06/2017	Spot Bond	100.44759	12.83959		100.44759	12.80837			0.00	0	0.00
FRS75		On 13/06/2014	Spot Bond	0.00000	101.10142		0.00000	101.08418			0.00	0	0.00
FRS76		On 18/06/2017	Spot Bond	100.76967	19.43428		100.76967	19.38688			0.00	0	0.00
FRS79		On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81		On 30/10/2042	Spot Bond	2.16000	111.25360		2.16000	111.20669			0.00	0	0.00
FRS82		On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85		On 31/01/2025	Spot Bond	2.18000	108.91094		2.18000	108.86489			0.00	0	0.00
FRS86		On 23/04/2018	Spot Bond	0.00000	98.42388		0.00000	98.42278			0.00	0	0.00
FRS87		On 31/01/2025	Spot Bond	2.21000	108.60021		2.21000	108.55421			0.00	0	0.00
FRS88		On 28/05/2020	Spot Bond	0.00000	101.72592		0.00000	101.70293			0.00	0	0.00
FRS90		On 07/12/2023	Spot Bond	2.34500	340.24432		2.34500	340.09903			0.00	0	0.00
FRS92		On 21/06/2014	Spot Bond	0.00000	100.80352		0.00000	100.78854			0.00	0	0.00
FRS93		On 11/08/2014	Spot Bond	0.00000	100.14434		0.00000	100.12506			0.00	0	0.00
FRS94		On 08/08/2018	Spot Bond	0.00000	100.13759		0.00000	100.11952			0.00	0	0.00
FRS95		On 11/08/2014	Spot Bond	0.00000	100.12941		0.00000	100.11228			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS96	On 24/08/2018	Spot Bond	0.00000	101.58047	0.00000	101.55977				0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	101.44062	0.00000	101.42135				0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	102.22182	0.00000	102.19427				0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.74742	0.00000	100.72820				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.05000	102.39993	6.00000	102.39841				0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.76500	103.03714	6.72000	103.05500				0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.63500	102.07662	7.59000	102.15112				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.06500	102.64032	8.03500	102.70531				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.24000	108.30867	8.20500	108.40539				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.69000	101.33296	8.66500	101.41764				0.00	0	809,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.87000	100.45942	8.83000	100.62702				0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.39500	91.87968	9.35000	92.10574				0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.47000	113.02589	9.42500	113.31142				0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.77000	99.15464	9.72500	99.44458				0.00	0	2,510,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.10000	97.34664	10.05000	97.70702				0.00	0	3,470,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.28000	79.48461	10.23500	79.80275				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	100.98385	0.00000	100.96751				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.02197	0.00000	101.00494				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.03721	0.00000	101.01991				0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.07525	0.00000	101.05726				0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.13614	0.00000	101.11705				0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.18180	0.00000	101.16188				0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.37947	0.00000	101.35597				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A1	On 20/02/2015	Spot Bond		0.00000	99.92156		0.00000	101.37337			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	99.91710		0.00000	101.44833			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	99.91292		0.00000	101.51635			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	99.91201		0.00000	101.53228			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	99.90925		0.00000	101.57765			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	99.90516		0.00000	101.64574			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	99.90176		0.00000	101.70248			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	99.88680		0.00000	101.95210			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.98311		0.00000	100.96494			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.71631		0.00000	100.69752			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.41500	101.03918		9.38500	101.08879			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT29	On 04/08/2014	Spot Bond		0.00000	100.16370		0.00000	100.14733			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond		0.00000	99.45895		0.00000	99.44255			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond		0.00000	98.79441		0.00000	98.77811			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	100.36853		0.00000	100.35146			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.37653		0.00000	100.35906			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.39199		0.00000	100.37374			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.41116		0.00000	100.39194			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.43773		0.00000	100.41717			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT01	On 08/12/2014	Spot Bond	0.00000	101.31830		0.00000	101.29710			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.80069		0.00000	100.78361			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.58833		0.00000	100.57043			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	102.55141		0.00000	102.53446			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.90000		0.00000	100.88445			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	101.28584		0.00000	101.26627			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	99.88030		0.00000	99.86015			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	100.84819		0.00000	100.83140			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	99.81439		0.00000	99.79703			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	101.09683		0.00000	101.07700			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.48664		0.00000	100.46425			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.94415		0.00000	100.92773			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	101.24522		0.00000	101.22649			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.25398		0.00000	100.23628			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.25843		0.00000	100.24048			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond	0.00000	100.32849		0.00000	100.31207			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond	0.00000	100.11478		0.00000	100.09838			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	100.46796		0.00000	100.44960			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B9	On 19/07/2015	Spot Bond		8.05392	98.70816		8.00980	98.76746			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	100.48974		0.00000	100.47044			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.40666	104.41639		8.36258	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	100.51773		0.00000	100.49721			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.85694	104.41639		8.81292	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	100.55192		0.00000	100.52990			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.58252		0.00000	100.56364			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.66546		0.00000	100.64497			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.68964		0.00000	100.66834			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	99.91949		0.00000	99.89922			0.00	0	36,500,000.00
HPF05	On 17/02/2017	Spot Bond		9.89000	102.34710		9.89000	102.31981			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.24000	110.00591		8.21500	110.10665			0.00	0	4,978,100,000.00
HWAY23	On 07/12/2023	Spot Bond		1.93500	277.06057		1.93500	276.94536			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond		1.94500	276.84898		1.94500	276.73376			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.45000	100.84232		9.41000	101.17047			0.00	0	2,981,300,000.00
HWAY35	On 31/07/2035	Spot Bond		9.34000	101.80701		9.30000	102.14662			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	57.80141		100.00000	57.66139			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	15.00600		100.00000	14.96965			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF03U	On 09/10/2014	Spot Bond	100.00000		88.14230		100.00000	87.93243			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		40.19250		100.00000	40.09407			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		20.51616		100.00000	20.46590			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		10.60365		100.00000	10.57710			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		61.20236		100.00000	61.05081			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.57000		115.45087		1.57000	115.40397			0.00	0	80,111,506,800.00
I2038	On 31/01/2038	Spot Bond	1.87000		118.86395		1.90000	118.15966			36,526,336,000,000.00	19,532,800,000	79,173,519,000.00
I2046	On 31/03/2046	Spot Bond	1.99000		116.60480		1.99000	116.55616			11,940,000,000.00	6,000,000	79,624,333,700.00
I2050	On 31/12/2050	Spot Bond	1.99000		125.63787		1.99000	125.58540			5,092,410,000,000.00	2,559,000,000	44,662,577,800.00
IBC01	On 16/03/2015	Spot Bond	0.00000		93.70000		0.00000	93.70000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.57500		103.96056		7.53000	103.97583			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		102.03574		0.00000	102.01784			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		101.27163		0.00000	101.25333			0.00	0	680,000,000.00
IBL21	On 15/03/2016	Spot Bond	8.07500		103.95737		8.03000	104.01178			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.31500		107.03793		8.28500	107.11445			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		99.92930		0.00000	99.91145			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.76000		115.73178		4.76000	115.67486			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.89500		102.70803		7.85000	102.77837			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.18328		0.00000	100.16681			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.19402		0.00000	100.17646			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.61000		126.09879		1.61000	126.04743			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.11000		128.57408		2.10000	128.60867			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		101.24793		0.00000	101.23197			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		102.12644		0.00000	102.10961			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL39	On 02/04/2018	Spot Bond		8.43500	102.08713		8.40500	102.16251			0.00	0	1,700,000,000.00
IBL40	On 15/06/2015	Spot Bond		0.00000	101.58444		0.00000	101.56780			0.00	200,000,000	100,000,000.00
IBL42	On 15/06/2017	Spot Bond		0.00000	102.83127		0.00000	102.81429			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	99.99987		0.00000	99.98228			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.96000	99.61633		8.92500	99.71936			0.00	0	2,000,000,000.00
IBL46	On 15/01/2020	Spot Bond		9.34000	93.34541		9.31500	93.42402			0.00	0	4,500,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	101.40127		0.00000	101.38460			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.51500	97.01538		8.48500	97.08858			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.39000	101.19551		9.36500	101.28484			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.27453		0.00000	100.25817			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.28266		0.00000	100.26575			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.83500	100.89820		7.79000	100.96618			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.74000	100.12763		8.70500	100.22375			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.31281		0.00000	100.29388			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.03376		0.00000	100.01684			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		8.08500	103.17389		8.05500	103.22460			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.70000	104.14251		8.66500	104.25398			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.71500	105.79044		9.67000	106.04945			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.83752		0.00000	100.82031			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.38669		0.00000	100.37026			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00402		100.00000	0.00401			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.42067		0.00000	100.40435			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.43939		0.00000	100.42226			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG03	On 22/10/2020	Spot Bond	8.99000	97.38881		8.95000	97.55428			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.35144		5.00000	100.33790			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.35144		5.00000	100.33790			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.42892		5.00000	101.41508			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.35144		5.00000	100.33790			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.66949		4.00000	100.65866			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	101.80856		0.00000	101.78423			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	101.74111		0.00000	101.71734			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	101.12791		0.00000	101.10327			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000	98.22687		100.00000	97.96701			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	107.08331		9.20000	107.05699			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.97208		0.00000	100.95186			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.97208		0.00000	100.95186			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	99.91435		0.00000	99.89273			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.47657		100.00000	8.45604			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.40088		0.00000	100.38465			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.17581		0.00000	100.15966			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.05391		0.00000	100.03589			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.57500	100.92314		9.53000	100.93284			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	101.39341		0.00000	101.37521			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	101.11139		0.00000	101.09473			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	99.54879		0.00000	99.52436			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.85474		100.00000	6.83757			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN246U	On 12/06/2014	Spot Bond	100.00000	92.87532	100.00000	92.63959				0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	92.33737	100.00000	92.11106				0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000	86.69834	100.00000	86.49289				0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000	96.44341	100.00000	96.19290				0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000	94.72730	100.00000	94.48565				0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000	89.24416	100.00000	88.61568				0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000	85.02840	100.00000	84.45773				0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000	81.18840	100.00000	99.17355				0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000	95.89961	100.00000	95.15039				0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000	90.88993	100.00000	90.21667				0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000	86.37766	100.00000	85.76937				0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000	82.29730	100.00000	100.00000				0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	5.90000	97.13453	5.90000	97.13453				0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	5.90000	99.87085	5.90000	99.82251				0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	5.95000	99.75608	5.95000	99.70743				0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	5.95000	99.52948	5.95000	99.48106				0.00	0	0.00
INA426	On 24/06/2014	Spot Bond	5.95000	99.30392	5.95000	99.25572				0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	6.05000	99.17804	6.05000	99.12916				0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	6.05000	99.06405	6.05000	99.01527				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	6.05000	98.83684	6.05000	98.78829				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.05000	98.61067	6.05000	98.56234				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	100.00000	80.39648	100.00000	100.00000				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	101.09988	0.00000	101.07678				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING115	On 31/03/2016	Spot Bond	11.15826	102.34839		11.15062	102.32491			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.15826	101.20116		11.15062	101.17794			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	101.18147		0.00000	101.15999			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	101.84557		0.00000	101.81694			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	101.15783		0.00000	101.13682			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.73674		6.50000	100.71914			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	101.28289		0.00000	101.26024			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.84983		0.00000	100.83235			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	97.40822		0.00000	97.40822			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	101.18808		0.00000	101.16920			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.55810		0.00000	100.54106			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	101.14042		0.00000	101.11884			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.75046		0.00000	100.73618			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	102.75685		0.00000	102.74110			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	102.69260		0.00000	102.67658			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.94264		0.00000	100.92620			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.93507		0.00000	100.91876			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	101.08038		0.00000	101.06418			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	100.48938		0.00000	100.47406			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.16724		0.00000	100.15193			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.05134		0.00000	100.03417			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	99.93519		0.00000	99.91882			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	99.93601		0.00000	99.91983			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	101.26319		0.00000	101.24630			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING247	On 17/09/2014	Spot Bond			0.00000		100.95774		0.00000	100.94151			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond			0.00000		100.51861		0.00000	100.50285			0.00	0	0.00
ING252	On 20/06/2014	Spot Bond			0.00000		100.12072		0.00000	100.10347			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond			0.00000		101.16402		0.00000	101.13856			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond			0.00000		101.27337		0.00000	101.25641			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond			0.00000		100.13521		0.00000	100.11589			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond			0.00000		96.95737		0.00000	96.94008			0.00	3,000,000,000	3,000,000,000.00
IP269U	On 18/06/2014	Spot Bond			100.00000		91.47870		100.00000	91.25000			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond			100.00000		86.69834		100.00000	86.49289			0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond			100.00000		87.95181		100.00000	87.74038			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond			0.00000		100.60414		0.00000	100.58636			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond			0.00000		100.61666		0.00000	100.59848			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond			0.00000		100.62506		0.00000	100.60660			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond			8.58500		101.29997		8.54000	101.39116			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond			0.00000		100.49479		0.00000	100.47830			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond			0.00000		101.33026		0.00000	101.31125			0.00	0	3,000,000,000.00
IPL6	On 28/09/2017	Spot Bond			8.91500		103.72592		8.88500	103.78851			0.00	0	483,400,000.00
IPL7	On 05/04/2018	Spot Bond			0.00000		100.74856		0.00000	100.73040			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond			0.00000		100.71600		0.00000	100.69720			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond			0.00000		101.91004		0.00000	101.88539			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond			0.00000		101.20307		0.00000	101.18118			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond			8.75500		105.99901		8.71000	106.02133			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond			0.00000		103.15266		0.00000	103.13268			0.00	0	710,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	0.00000	101.62251	0.00000	101.59830				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.20000	119.31032	3.19000	119.33800				1,280,000,000,000.00	400,000,000	1,170,000,000.00
IV019	On 31/03/2028	Spot Bond	3.69000	134.03718	3.69000	133.97514				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.96274	0.00000	100.94174				0.00	0	50,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.76454	0.00000	100.74371				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.64400	0.00000	100.62312				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	101.43936	0.00000	101.41784				0.00	0	510,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000	101.09226	0.00000	101.07128				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.57000	95.50998	3.57000	95.46597				0.00	0	468,581,600.00
IV030A	On 31/01/2025	Spot Bond	3.57000	100.96173	3.57000	100.91522				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	101.54246	0.00000	101.51888				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.02219	0.00000	99.99969				0.00	0	3,000,000,000.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	101.11139	0.00000	101.09473				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.53000	110.70937	10.49500	110.79676				48,648,600,000,000.00	4,620,000,000	3,030,000,000.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.38749	0.00000	100.36355				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.69000	134.03718	3.69000	133.97514				0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000	97.70852	100.00000	97.45139				0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000	94.24523	100.00000	94.00603				0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	87.99946	100.00000	87.38835				0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000	83.89468	100.00000	83.33909				0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000	98.36066	100.00000	97.56098				0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000	94.41279	100.00000	93.68654				0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000	85.16958	100.00000	84.57813				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	101.36790	0.00000	101.34968				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.49781		0.00000	100.48199			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	99.93000		0.00000	99.91263			0.00	0	0.00
IVA420		On 15/05/2014	Spot Bond	5.90000	99.95153		5.90000	99.90311			0.00	0	0.00
IVA422		On 29/05/2014	Spot Bond	5.95000	99.72364		5.95000	99.67503			0.00	0	0.00
IVA424		On 12/06/2014	Spot Bond	5.95000	99.49720		5.95000	99.44881			0.00	0	0.00
IVA427		On 03/07/2014	Spot Bond	6.05000	99.14545		6.05000	99.09659			0.00	0	0.00
IVA428		On 10/07/2014	Spot Bond	6.05000	99.03153		6.05000	98.98278			0.00	0	0.00
IVA429		On 17/07/2014	Spot Bond	6.05000	98.91787		6.05000	98.86923			0.00	0	0.00
IVA432		On 07/08/2014	Spot Bond	6.05000	98.57844		6.05000	98.53015			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.01619		0.00000	100.03962			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.32235		0.00000	100.30420			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.78076		0.00000	100.76458			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.76953		0.00000	100.75227			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.10094		0.00000	100.00720			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	99.91343		0.00000	99.89591			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	99.85846		0.00000	99.83797			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	101.48574		0.00000	101.46548			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.61676		0.00000	100.59857			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.62096		0.00000	100.60264			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.62936		0.00000	100.61076			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.59156		0.00000	100.57419			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.46485		0.00000	100.44663			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.31957		0.00000	100.30157			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC023	On 19/09/2016	Spot Bond	0.00000	101.14114	0.00000	101.12229				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	99.99985	0.00000	99.98172				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	101.39847	0.00000	101.38049				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	101.38355	0.00000	101.36576				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.85607	0.00000	100.83711				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.63035	0.00000	100.61441				0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.40654	0.00000	100.38916				0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.28505	0.00000	100.26922				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	54.57245	100.00000	54.44024				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	66.66667	100.00000	99.72678				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	50.00000	100.00000	99.72678				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.31067	0.00000	100.29192				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	57.43939	100.00000	57.29871				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.13531	0.00000	101.11761				0.00	60,000,000	370,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	25.82300	100.00000	25.75833				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.63524	0.00000	100.61576				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	80.17429	100.00000	80.00000				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	65.60360	100.00000	65.43933				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	56.40807	100.00000	56.26991				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	65.41767	100.00000	65.29355				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	55.92989	100.00000	55.79440				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	62.93614	100.00000	62.78368				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	78.18697	100.00000	77.96610				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	101.67664	0.00000	101.65593				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KSB008	On 01/11/2017	Spot Bond	0.00000	100.31989	0.00000	100.29717				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.55000	139.67349	8.50500	140.09567				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	101.38151	0.00000	101.36482				0.00	100,000,000	50,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000	101.09627	0.00000	101.07897				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	101.50375	0.00000	101.48372				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	101.39373	0.00000	101.37389				0.00	0	31,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.29997	0.00000	100.28190				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.01500	98.19081	8.98500	98.24803				0.00	0	32,700,000.00
LGL03	On 03/04/2018	Spot Bond	9.16500	95.96937	9.13500	96.03936				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.49000	100.74559	9.46500	100.83475				0.00	0	9,300,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	101.84467	0.00000	101.81627				0.00	200,000,000	100,000,000.00
LHL02	On 13/12/2015	Spot Bond	10.57500	104.65653	10.53000	104.69112				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	102.01562	0.00000	101.98446				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	99.89817	0.00000	99.87796				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	99.89133	0.00000	99.86976				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	99.88313	0.00000	99.85993				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.59256	0.00000	100.57689				0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	99.98422				0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	100.14408	0.00000	100.12885				0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	99.64954	0.00000	99.63361				0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	98.68158	0.00000	98.67839				0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	97.44752	0.00000	97.43015				0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	98.85692	0.00000	98.84082				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ08U	On 11/12/2014	Spot Bond	100.00000		67.11269	100.00000	66.98536				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		80.17429	100.00000	80.00000				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		101.31363	0.00000	101.29611				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		59.79786	100.00000	59.65299				0.00	0	0.00
MAQ20U	On 19/05/2014	Spot Bond	100.00000		98.91599	100.00000	98.64865				0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000		89.55224	100.00000	88.88889				0.00	0	0.00
MAQ22U	On 09/06/2014	Spot Bond	100.00000		93.58974	100.00000	93.35038				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		101.43847	0.00000	101.42123				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.84356	0.00000	100.82742				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.54516	0.00000	100.52823				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		101.43553	0.00000	101.41948				0.00	0	1,000,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000		101.88222	0.00000	101.86531				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		101.19075	0.00000	101.17432				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		101.11582	0.00000	101.09841				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		101.50337	0.00000	101.48494				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00328	0.00000	100.03119				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.09764	0.00000	100.03378				0.00	0	1,000,000,000.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.51115	0.00000	100.49584				0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.55375	0.00000	100.53699				0.00	0	548,000,000.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		91.69435	100.00000	91.39073				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		54.86981	100.00000	54.73689				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		23.90627	100.00000	23.84836				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		58.36492	100.00000	58.22353				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.88000		101.31011	8.84500	101.42393				0.00	0	138,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBSA02	On 15/04/2019	Spot Bond	8.77000	101.24695		8.73500	101.36131			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	101.33947		0.00000	101.31922			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	101.24517		0.00000	101.22644			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.57468		0.00000	100.55786			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.68498		0.00000	100.66934			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.68992		0.00000	100.67414			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.71455		0.00000	100.69811			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.33973		0.00000	102.32020			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	102.46086		0.00000	102.44035			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.25000	101.64831		8.22000	101.69021			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.95000	104.78843		8.91500	104.89510			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.66500	105.40494		9.62500	105.59309			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.63500	105.30350		6.58500	105.31348			3,914,650,000,000.00	590,000,000	590,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	101.02957		0.00000	101.01240			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	101.06765		0.00000	101.04980			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.69000	103.86829		9.66500	103.94624			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.59000	102.52584		7.54500	102.56186			0.00	0	4,953,500,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	101.52850		0.00000	101.50796			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.17500	102.98267		9.14500	103.03505			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	101.15912		0.00000	101.14061			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.54000	104.18210		9.50000	104.35704			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	10.08120		100.00000	10.05678			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	101.46620		0.00000	101.44649			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MQB02	On 31/05/2017	Spot Bond	8.87500	102.84138		8.84500	102.89499			0.00	0	91,900,000.00
MTN02	On 13/07/2014	Spot Bond	6.12000	104.06552		6.07000	104.05671			0.00	0	282,800,000.00
MTN03	On 13/07/2015	Spot Bond	7.67500	104.97623		7.63000	105.00446			0.00	0	90,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.81500	106.95215		8.78500	107.00992			0.00	0	325,600,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.90082		100.89771	5.88641			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.98049		100.61875	5.96593			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.01762		0.00000	99.99996			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.01784		0.00000	99.99992			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.01781		0.00000	99.99975			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.01959		0.00000	99.99992			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.02144		0.00000	99.99988			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.37871		100.00000	0.37779			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.37871		100.00000	0.37779			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.06500	95.20618		9.02000	95.43828			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.52500	100.86062		7.48000	100.92913			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.21000	102.73222		9.18500	102.82651			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.58817		0.00000	100.57358			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.99000	103.39285		8.95000	103.57228			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	99.98706		0.00000	101.59558			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.41500	103.47651		9.37000	103.73991			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK13B		On 21/02/2017	Spot Bond	0.00000	102.95827		0.00000	102.94084			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	101.71711		0.00000	101.69927			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	102.66046		0.00000	102.64224			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.36000		0.00000	100.34400			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	101.51465		0.00000	101.49697			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	101.01356		0.00000	100.99616			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.27500	105.82172		7.23000	105.85930			15,714,000,000,000.00	2,160,000,000	3,848,600,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	102.98706		0.00000	102.96995			0.00	0	630,000,000.00
NBK3A		On 09/09/2019	Spot Bond	8.78000	112.94895		8.74500	113.07901			0.00	0	170,500,000.00
NBK4		On 28/10/2024	Spot Bond	10.72500	34.46834		10.68000	34.60552			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.67500	102.44184		7.63000	102.46111			76,750,000,000.00	10,000,000	975,400,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.47416		0.00000	100.45554			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.49887		0.00000	100.47916			0.00	0	0.00
NBK9A		On 23/03/2016	Spot Bond	8.02500	103.58948		7.98000	103.64490			0.00	0	5,500,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.99096		0.00000	100.97318			0.00	0	0.00
NCLN43		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44		On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45		On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46		On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48		On 25/02/2015	Spot Bond	0.00000	99.77643		0.00000	101.64348			0.00	0	0.00
NCLN54		On 31/03/2015	Spot Bond	0.00000	100.98421		0.00000	100.96371			0.00	0	0.00
NCLN55		On 07/04/2015	Spot Bond	0.00000	100.80307		0.00000	100.78346			0.00	0	0.00
NCLN56		On 15/04/2015	Spot Bond	0.00000	100.63544		0.00000	100.61597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN58	On 01/06/2015	Spot Bond	0.00000	101.50711	0.00000	101.48576				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	89.57791	0.00000	89.55943				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	101.42727	0.00000	101.40703				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	100.40588	0.00000	100.38756				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.44092	0.00000	100.42084				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.32600	0.00000	100.30759				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.67960	0.00000	100.65937				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	85.80279	0.00000	85.78368				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.14037	0.00000	101.12356				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	99.99984	0.00000	99.98015				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	101.11711	0.00000	101.09837				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	101.05621	0.00000	101.03856				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.73758	0.00000	100.71863				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	101.01887	0.00000	101.00190				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	101.00778	0.00000	100.99016				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	101.00702	0.00000	100.98941				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.28300	0.00000	100.26607				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	101.16965	0.00000	101.14906				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.89500	106.28373	9.85000	106.54469				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	101.16208	0.00000	101.14165				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.93000	105.08485	9.88500	105.35194				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	101.16965	0.00000	101.14906				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	101.04563	0.00000	101.02732				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN89	On 20/03/2017	Spot Bond	0.00000	101.35236	0.00000	101.33366				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.52500	104.16697	8.48000	104.20043				4,774,000,000,000.00	560,000,000	560,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.45624	0.00000	100.43487				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	101.70338	0.00000	101.68054				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.16000	103.01405	10.12500	103.20496				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.82092	0.00000	100.79942				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.64230	0.00000	100.62695				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.26500	109.23723	12.23500	109.30925				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	109.59926	0.00000	109.58045				0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	102.45259	0.00000	102.43755				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	101.81542	0.00000	101.78931				0.00	200,000,000	100,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.15500	164.74493	2.15500	164.67541				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.74000	105.71373	8.71500	105.80872				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	101.14939	0.00000	101.13141				0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	101.11587	0.00000	101.09914				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.37000	107.25903	9.34500	107.34867				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	101.52117	0.00000	101.50239				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	101.47853	0.00000	101.46181				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	101.70094	0.00000	101.68378				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	101.43365	0.00000	101.41598				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	101.48840	0.00000	101.47004				0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.57000	108.36333	9.54500	108.47885				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B11	On 22/05/2014	Spot Bond		0.00000	101.54318		0.00000	101.52413			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	101.48846		0.00000	101.47009			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	101.52123		0.00000	101.50245			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		9.77000	107.29717		9.74500	107.38432			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	101.63074		0.00000	101.61057			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	101.56507		0.00000	101.54574			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	101.54311		0.00000	101.52405			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	101.95864		0.00000	101.93430			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	101.82525		0.00000	101.80261			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	101.58688		0.00000	101.56727			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.64000	118.90927		8.60500	119.02178			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond		8.94000	119.84619		8.90000	120.08151			0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.05000	171.16022		2.05000	171.08850			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.27000	129.11659		9.22500	129.50153			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.38028		0.00000	102.20940			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.29079		0.00000	100.27335			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	101.08004		0.00000	101.06408			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	101.04193		0.00000	101.02316			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	101.46469		0.00000	101.44551			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	101.51727		0.00000	101.49741			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	101.74667		0.00000	101.72340			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	102.21009		0.00000	102.18032			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.68792	100.00000	18.64112				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		39.30659	100.00000	39.21031				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.80500		103.30769	6.76000	103.35137				0.00	0	20,100,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		13.91908	100.00000	13.88536				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		99.42000	0.00000	99.42000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		60.94542	100.00000	60.79615				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.01738	0.00000	99.99999				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.39419	0.00000	100.37760				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		101.35880	0.00000	101.34073				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		101.28475	0.00000	101.26683				0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000		101.34515	0.00000	101.32914				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.45256	0.00000	101.43568				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		101.24633	0.00000	101.22771				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		101.17896	0.00000	101.16279				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		101.05846	0.00000	101.04083				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		101.04089	0.00000	101.02356				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		101.14958	0.00000	101.13124				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		101.09838	0.00000	101.08006				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		101.06165	0.00000	101.04397				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		101.21060	0.00000	101.19121				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		101.14626	0.00000	101.12711				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		101.09998	0.00000	101.08162				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2D1F	On 15/06/2014	Spot Bond	0.00000	101.27802		0.00000	101.25747			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	101.20209		0.00000	101.18197			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	101.14467		0.00000	101.12554			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.29831		0.00000	100.28166			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.30694		0.00000	100.28974			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.31081		0.00000	100.29338			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.31943		0.00000	100.30145			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.35645		0.00000	100.33613			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.36504		0.00000	100.34419			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.32122		0.00000	100.30174			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.57500	104.43602		6.53000	104.43324			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.49000	97.85977		6.44000	97.85901			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.97000	40.38535		7.92500	40.57998			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.57500	110.92330		6.53000	110.96416		8,574,580,248,675,000.00	04,118,669,000	21,264,300,000.00	
R158	On 15/09/2015	Spot Bond	6.57500	110.92330		6.53000	110.96416			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.47500	91.84912		6.43000	91.88675			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.57500	116.97558		6.53000	117.06023			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.40500	86.31525		6.36000	86.38845			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.15000	122.46284		8.10500	122.83103		2,666,116,584,545,000.00	54,124,734,300	56,446,324,200.00	
R187P	On 21/12/2026	Spot Bond	7.89000	37.71324		7.84500	37.91155			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.81000	35.27230		7.76500	35.47329			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.64500	283.28329		1.64500	283.16772		22,222,897,200,000.00	13,509,360,000	29,303,310,000.00	
R201	On 21/12/2014	Spot Bond	6.12000	105.00555		6.07000	105.01789		62,136,360,000,000.00	10,153,000,000	68,410,881,800.00	
R202	On 07/12/2033	Spot Bond	1.84000	224.87385		1.84000	224.78090		177,144,031,200,000.00	96,273,930,000	10,208,186,300.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 28/02/2023	Spot Bond	8.01500	99.93244	7.97000	100.18894					3,590,849,709,149,500.00	48,016,183,300	97,949,600,000.00
R203	On 15/09/2017	Spot Bond	7.31500	104.07388	7.28500	104.14256					4,707,674,961,220,000.00	43,564,588,000	31,136,900,000.00
R2030	On 31/01/2030	Spot Bond	8.67500	96.54555	8.62000	96.97229					1,419,367,063,265,000.00	63,615,799,800	01,210,100,000.00
R2037	On 31/01/2037	Spot Bond	8.85500	98.97066	8.81000	99.37373					170,021,271,381,500.00	19,200,595,300	31,839,600,000.00
R204	On 21/12/2018	Spot Bond	7.53000	104.97446	7.49500	105.08887					1,346,987,753,574,000.00	78,882,835,800	95,993,601,100.00
R2048	On 28/02/2048	Spot Bond	8.94000	99.76925	8.89500	100.21628					536,024,667,510,000.00	59,958,016,500	76,975,800,000.00
R207	On 15/01/2020	Spot Bond	7.69000	100.39675	7.66500	100.48775					7,373,977,066,100,000.00	58,904,690,000	14,563,090,000.00
R208	On 31/03/2021	Spot Bond	7.84000	95.10760	7.80000	95.29011					5,487,234,768,176,000.00	99,902,393,900	85,328,107,500.00
R209	On 31/03/2036	Spot Bond	8.77000	76.41622	8.73000	76.71153					3,738,293,739,141,000.00	26,259,263,300	38,795,946,500.00
R210	On 31/03/2028	Spot Bond	1.79000	166.83424	1.79000	166.76554					735,690,000,000.00	411,000,000	28,883,849,900.00
R211	On 31/01/2017	Spot Bond	0.91000	128.42123	0.91000	128.37138					915,460,000,000.00	1,006,000,000	59,472,302,400.00
R212	On 31/01/2022	Spot Bond	1.54000	133.74376	1.53000	133.78233					9,116,800,000,000.00	5,920,000,000	55,846,847,800.00
R213	On 28/02/2031	Spot Bond	8.67000	86.79700	8.62000	87.16935					1,975,908,903,381,000.00	27,901,834,300	63,127,489,000.00
R214	On 28/02/2041	Spot Bond	8.85500	77.33977	8.81000	77.68969					1,064,593,505,783,500.00	20,225,127,700	76,150,227,700.00
R226C	On 15/09/2014	Spot Bond	6.09000	97.98902	6.04000	97.98931					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.63500	94.70026	6.59000	94.71799					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.47500	91.84912	6.43000	91.88675					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.39500	89.09533	6.35000	89.15148					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.40500	86.31525	6.36000	86.38845					0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.17500	99.37793	6.12500	99.36637					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.12500	96.43529	6.07500	96.44759					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.54500	93.15101	6.50000	93.17937					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.41500	90.38134	6.37000	90.42891					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R329C	On 21/06/2016	Spot Bond	6.39500	87.60813		6.35000	87.67340			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.45500	84.76536		6.41000	84.84685			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.29000	80.08459		7.26000	80.14082			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.34000	77.13404		7.31000	77.19925			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.53500	73.83188		7.50000	73.91915			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.51500	71.21440		7.48000	71.31065			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.49500	68.70295		7.46000	68.80746			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.48500	66.25707		7.45000	66.36908			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.65000	63.25030		7.62500	63.33028			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.63000	60.99763		7.60500	61.08216			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.76000	58.23605		7.72000	58.38339			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.73000	56.18411		7.69000	56.33716			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.70000	54.22014		7.66000	54.37838			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.67000	52.33995		7.63000	52.50289			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.63000	50.58391		7.59000	50.75125			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.59000	48.90566		7.55000	49.07699			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.09000	44.88226		8.04500	45.06903			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.05000	43.31355		8.00500	43.50328			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.01000	41.81577		7.96500	42.00812			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.97000	40.38535		7.92500	40.57998			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.93000	39.01891		7.88500	39.21552			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.89000	37.71324		7.84500	37.91155			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.85000	36.46532		7.80500	36.66509			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.81000	35.27230		7.76500	35.47329			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.77061		0.00000	100.74659			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.81606		0.00000	101.79294			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.78861		0.00000	100.76484			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.67913		0.00000	100.65677			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	15.63879		100.00000	15.60091			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	5.78807		100.00000	5.77389			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	19.64140		100.00000	19.59382			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	101.35560		0.00000	101.33526			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.87436		0.00000	100.85633			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	101.30357		0.00000	101.28372			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.77966		0.00000	101.76273			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.43985			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	101.60447		0.00000	101.58664			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.90583		0.00000	100.88973			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	100.00000	81.72945		100.00000	100.00000			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.46262		0.00000	100.44451			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	99.90670		0.00000	101.62321			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.55577		0.00000	100.58054			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.20142		0.00000	100.18305			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	101.30734		0.00000	101.28631			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.75778		0.00000	100.74118			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.45843		0.00000	100.44048			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	101.48719		0.00000	101.46738			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES30	On 07/03/2021	Spot Bond	0.00000	101.40716		0.00000	101.38543			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	101.42677		0.00000	101.40643			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.06359		0.00000	102.72114			0.00	200,000,000	100,000,000.00
RP005	On 31/03/2017	Spot Bond	0.00000	101.35620		0.00000	101.32637			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.47851		0.00000	100.44793			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.42952		0.00000	100.40224			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.42952		0.00000	100.40224			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	101.43045		0.00000	101.40247			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	101.59592		0.00000	101.56450			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	101.84556		0.00000	101.81693			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	105.66067		12.35000	105.62570			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	101.54132		0.00000	101.51669			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.65295		100.00000	12.50542			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	101.44147		0.00000	101.41907			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	99.97784		0.00000	99.95573			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.66382		0.00000	100.64332			0.00	200,000,000	100,000,000.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.50503		0.00000	100.48504			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	99.74700		0.00000	101.85667			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.71310		100.00000	2.70645			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	14.73255		100.00000	14.69646			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	21.74856		100.00000	21.69587			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.56927		100.00000	12.52336			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	19.31908		100.00000	19.27070			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPS001	On 16/11/2022	Spot Bond	0.00000	99.95495	0.00000	99.90994				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.63721	0.00000	100.59642				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.14000	104.83584	9.10000	105.01818				0.00	0	578,100,000.00
RW23	On 10/12/2023	Spot Bond	9.26500	105.59549	9.22000	105.85431				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.82000	107.63293	9.77000	107.99817				0.00	0	0.00
SA063U	On 23/05/2014	Spot Bond	100.00000	97.85523	100.00000	97.59358				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	96.14088	0.00000	96.13815				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.82500	106.47963	7.78000	106.56281			6,416,500,000,000.00	820,000,000	3,440,000,000.00	
SBK13	On 24/11/2016	Spot Bond	0.00000	99.77060	0.00000	99.74927				0.00	0	610,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.36500	105.24258	9.33500	105.30554				0.00	0	1,750,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.46753	0.00000	100.44825				0.00	4,500,000,000	4,500,000,000.00
SBK16	On 15/03/2023	Spot Bond	0.00000	101.26214	0.00000	101.24186				0.00	3,350,000,000	3,640,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.32556	0.00000	100.30581				0.00	3,530,000,000	4,330,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.46571	0.00000	100.44548				0.00	0	290,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.45748	0.00000	100.43766				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.67500	101.65743	7.63000	106.48561			5,449,250,000,000.00	710,000,000	1,757,300,000.00	
SBK9	On 10/04/2018	Spot Bond	9.13000	98.43570	9.09500	98.52306				0.00	0	508,200,000.00
SBN27	On 15/09/2015	Spot Bond	8.03500	108.99444	7.99000	109.02996				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.89500	109.17729	7.85000	109.21331				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.82500	109.26888	7.78000	109.30516				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.71500	100.02723	8.68500	100.08872				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.97000	109.07928	7.92500	109.11503				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.93500	109.12501	7.89000	109.16088				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN45	On 15/09/2017	Spot Bond	0.00000	101.14157		0.00000	101.12336			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.97551		0.00000	100.96224			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	101.26634		0.00000	101.24321			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.86057		0.00000	100.84151			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.36500	102.82382		8.33500	102.88810			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.71235		0.00000	100.69571			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	101.02608		0.00000	101.00762			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	105.16150		0.00000	105.14817			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.99000	110.13200		8.95000	110.32069			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.80000	101.74173		9.75500	102.03293			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	99.99966		0.00000	99.97911			0.00	0	690,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.39604		0.00000	100.37933			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.06091		0.00000	100.04199			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	102.49794		0.00000	102.48105			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.63000	100.74638		8.59500	100.86416			0.00	0	1,333,400,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	10.40858		100.00000	10.38529			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.55500	105.92088		9.51000	106.18281			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.39882		0.00000	100.38259			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.85000	95.02591		8.80500	99.41150			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.54000	95.02036		9.50000	95.20039			0.00	0	4,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.62500	111.40103		7.58000	111.47002		13,956,800,000,000.00	1,830,400,000	5,489,500,000.00	
SBSI11	On 07/12/2023	Spot Bond	2.17500	272.03568		2.17500	271.92078			0.00	0	1,230,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.55500	126.27942		1.55500	126.22818		248,800,000,000.00	160,000,000	360,000,000.00	
SCM107	On 15/09/2017	Spot Bond	0.00000	106.04333		0.00000	106.05000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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
SGI001	On 30/05/2014	Spot Bond	0.00000		100.11985		0.00000	100.10014			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		9.95968		100.00000	9.93555			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.18000		124.24524		2.18000	124.19269			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.73674		6.50000	100.71914			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.27121		0.00000	101.25036			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.91104		0.00000	100.89219			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.56422		0.00000	102.54524			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.34500		101.69429		9.31500	101.74782			0.00	0	3,700,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		102.30193		0.00000	102.28207			0.00	0	8,940,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.70193		0.00000	100.68355			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		101.02831		0.00000	101.00893			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.93441		0.00000	100.91773			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.27467		0.00000	100.25891			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		10.63027		100.00000	10.60365			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		101.28258		0.00000	101.26354			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.87500		105.92821		7.83000	105.99930			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.13000		100.62640		9.09500	100.72185			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SNT01	On 15/09/2017	Spot Bond	8.66500	100.16832		8.63500	100.23006			0.00	0	1,890,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	101.60606		0.00000	101.58789			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	101.61174		0.00000	101.59261			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	101.93865		0.00000	101.92071			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	101.62316		0.00000	101.60389			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.30888		0.00000	100.29020			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.41500	105.94849		8.38500	105.98270			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.66927		0.00000	100.65210			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.05463		0.00000	101.03805			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.57648		0.00000	100.55846			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.39000	94.68919		9.35000	94.83764			0.00	0	2,942,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	101.53698		0.00000	101.51521			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	101.07417		0.00000	101.05399			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.41939		0.00000	100.40039			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.44800	87.39429		9.40800	87.55451			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.51000	87.11280		9.47000	87.27221			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.36500	104.27348		7.31500	104.28210			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.95000	94.95444		8.92500	95.03585			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	101.20864		0.00000	101.18895			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.49500	100.64992		8.46500	100.71251			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.32000	107.46938		2.32000	107.42352			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.48000	101.37544		8.44500	101.48217			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.27257		0.00000	100.25733			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	102.04222		0.00000	102.01543			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN017	On 21/12/2026	Spot Bond	9.57000	110.88856		9.52500	111.20188			0.00	0	5,000,000,000.00
SSN018	On 02/09/2016	Spot Bond	0.00000	101.35945		0.00000	101.34015			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.72918		0.00000	100.70922			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	101.14566		0.00000	101.12707			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.90000	77.91356		9.85000	78.22719			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000	100.51759		0.00000	100.50161			0.00	0	2,500,000,000.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.47327		0.00000	100.45467			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
SY1050	On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond	0.00000	99.98401		0.00000	99.96802			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000	99.98403		0.00000	99.96807			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000	99.92002		0.00000	99.90402			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000	99.88786		0.00000	99.87184			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	99.80599		0.00000	99.78982			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	0.00000	99.58132		0.00000	99.56522			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond	0.00000	99.46311		0.00000	99.44684			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond	0.00000	99.44626		0.00000	99.42997			0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond	100.00000	93.58974		100.00000	93.35038			0.00	0	0.00
SY1073	On 12/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1074	On 21/05/2014	Spot Bond	0.00000	99.90320		0.00000	99.88707			0.00	0	0.00
SY1075	On 23/05/2014	Spot Bond	0.00000	99.86968		0.00000	99.85339			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000	98.90114		0.00000	98.88474			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1078	On 29/07/2014	Spot Bond	100.00000	82.95455	100.00000	82.76644		0.00		0	0.00	
SY1080	On 30/05/2014	Spot Bond	0.00000	99.75565	0.00000	99.73936		0.00		0	0.00	
SY1081	On 29/05/2014	Spot Bond	0.00000	99.77172	0.00000	99.75541		0.00		0	0.00	
SY1082	On 05/06/2014	Spot Bond	0.00000	99.65797	0.00000	99.64168		0.00		0	0.00	
SY1084	On 09/06/2014	Spot Bond	0.00000	99.59316	0.00000	99.57688		0.00		0	0.00	
SY1085	On 10/06/2014	Spot Bond	0.00000	99.57724	100.00000	93.11224		0.00		10,400,000,000	5,200,000,000.00	
SY1086	On 13/06/2014	Spot Bond	100.00000	92.63959	100.00000	92.40506		0.00		0	0.00	
SY1087	On 11/08/2014	Spot Bond	100.00000	80.57395	100.00000	100.00000		0.00		0	0.00	
SY1088	On 13/06/2014	Spot Bond	100.00000	92.63959	100.00000	92.40506		0.00		0	0.00	
SZ18	On 30/09/2015	Spot Bond	7.03500	108.57197	6.99000	108.61267		0.00		0	280,000,000.00	
SZ25	On 30/09/2025	Spot Bond	8.75000	102.86749	8.70500	103.16828		0.00		0	0.00	
T018	On 15/07/2014	Spot Bond	100.00000	90.28609	100.00000	90.07464		0.00		0	0.00	
TF105U	On 25/10/2014	Spot Bond	100.00000	84.88627	100.00000	84.69157		0.00		0	0.00	
TF108U	On 22/02/2016	Spot Bond	100.00000	30.05988	100.00000	29.98460		0.00		0	0.00	
TFS110	On 18/04/2016	Spot Bond	0.00000	100.41911	0.00000	100.40290		0.00		0	0.00	
TFS112	On 02/05/2016	Spot Bond	0.00000	100.23291	0.00000	100.21683		0.00		0	0.00	
TFS116	On 18/08/2014	Spot Bond	0.00000	99.93165	0.00000	99.91469		0.00		0	0.00	
TFS117	On 02/09/2018	Spot Bond	0.00000	101.36736	0.00000	101.34795		0.00		0	0.00	
TFS120	On 21/05/2014	Spot Bond	0.00000	98.85546	0.00000	98.85237		0.00		0	0.00	
TFS121	On 20/02/2015	Spot Bond	0.00000	99.91525	0.00000	99.89846		0.00		0	0.00	
TFS122	On 20/03/2017	Spot Bond	0.00000	100.99152	0.00000	100.97505		0.00		0	0.00	
TFS123	On 20/03/2019	Spot Bond	0.00000	101.04486	0.00000	101.02742		0.00		0	0.00	
TFS124	On 18/06/2014	Spot Bond	0.00000	99.45888	0.00000	99.44297		0.00		0	0.00	
TFS125	On 23/10/2014	Spot Bond	0.00000	97.17690	0.00000	97.15936		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS83	On 28/07/2015	Spot Bond	0.00000	100.28982	0.00000	100.27371				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.82500	104.29202	7.78000	104.36070				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.44053	0.00000	100.42260				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.45283	0.00000	100.43435				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.51348	7.83000	102.49173				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.43377	0.00000	100.41613				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.44913	0.00000	100.43083				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	102.15381	0.00000	102.13374				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.43377	0.00000	100.41613				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.44913	0.00000	100.43083				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.29973	7.16000	102.27985				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.47922	0.00000	100.45958				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.47676	0.00000	100.45724				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.53556	0.00000	100.51346				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.52761	0.00000	100.50585				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.76639	0.00000	100.73412				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.73921	0.00000	100.70813				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.43315	0.00000	100.41555				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.45283	0.00000	100.43435				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	102.75170	8.73000	102.72745				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.43131	0.00000	100.41378				0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.44913	0.00000	100.43083				0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.00000	99.84615	8.96500	99.93986				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.57093	0.00000	100.55354				0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.59993	0.00000	100.58160				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.48044	0.00000	100.46076				0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.47370	0.00000	100.45431				0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.62974	0.00000	100.61043				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.53433	0.00000	100.51228				0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.53189	0.00000	100.50995				0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.68262	0.00000	100.66158				0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.72410	0.00000	100.69369				0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.72651	0.00000	100.69600				0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.95752	0.00000	100.92747				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.45964	0.00000	100.44166				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.16856	101.06155	6.15331				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.43131	0.00000	100.41378				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.76814	0.00000	100.75178				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.48657	0.00000	100.46663				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.51109	0.00000	100.49006				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.76880	0.00000	100.73642				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.86018	0.00000	100.84352				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.45029	0.00000	100.43272				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.45652	0.00000	100.43868				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.45029	0.00000	100.43272				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.45652	0.00000	100.43868				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.45964	0.00000	100.44166				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.44655		0.00000	100.42914			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.45652		0.00000	100.43868			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.49078		0.00000	100.47145			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.49078		0.00000	100.47145			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.49078		0.00000	100.47145			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.54056		0.00000	100.51905			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.55299		0.00000	100.53094			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.53745		0.00000	100.51608			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.78543		0.00000	100.75323			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.80088		0.00000	100.76800			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.79470		0.00000	100.76209			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.32500		103.73277		8.28000	103.75140			0.00	0	1,012,200,000.00
TL20	On 22/02/2020	Spot Bond	9.89000		84.75070		9.86500	84.82343			0.00	0	7,500,000,000.00
TN17	On 14/11/2017	Spot Bond	8.15500		103.29917		8.12500	103.36837			0.00	0	4,013,200,000.00
TN20	On 17/09/2020	Spot Bond	9.04000		108.58828		9.00000	108.76076			7,233,920,096,000.00	800,212,400	26,304,200,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.71802		100.00000	0.71575			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.20500		110.20032		9.16000	110.47299			1,841,000,000,000.00	200,000,000	11,180,000,000.00
TN25	On 19/08/2025	Spot Bond	9.35000		103.23485		9.30500	103.52118			0.00	0	14,280,000,000.00
TN27	On 14/11/2027	Spot Bond	9.35000		96.61280		9.25000	97.33248			182,326,985,940,000.00	19,500,212,400	13,385,600,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		101.82034		0.00000	101.80285			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.95015		0.00000	100.93252			0.00	0	1,526,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000		100.06192		0.00000	100.04460			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		99.99981		0.00000	99.98142			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ3	On 15/04/2022	Spot Bond	0.00000	99.99987		0.00000	99.98096			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	99.99978		0.00000	99.98082			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	99.99963		0.00000	99.97815			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	99.99952		0.00000	99.97280			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.90752		0.00000	100.89151			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.71763		0.00000	100.70029			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.73310		0.00000	100.71534			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.51233		0.00000	100.49567			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.54774		0.00000	100.52985			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.57259		10.00000	100.37549			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.58321		9.75000	100.36612			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.59529		100.00000	10.36809			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.98497			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	99.79510		0.00000	99.78047			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	97.78354		0.00000	97.76771			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	97.08851		0.00000	97.07251			0.00	28,000,000,000	14,000,000,000.00
TSP153	On 27/11/2014	Spot Bond	0.00000	96.90268		0.00000	96.88688			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	99.57482		0.00000	99.55964			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	98.91441		0.00000	98.89890			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	95.83732		0.00000	95.82080			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	98.56014		0.00000	98.54300			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	94.90168		0.00000	94.88251			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	98.34109		0.00000	98.32416			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	94.54441		0.00000	94.52963			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP161	On 05/03/2015	Spot Bond		0.00000	94.51902		0.00000	94.50037			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond		0.00000	97.84539		0.00000	97.82829			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	94.35565		0.00000	94.33733			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	94.13138		0.00000	94.11316			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond		0.00000	97.38006		0.00000	97.36305			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	93.90994		0.00000	93.89181			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	14.51203		100.00000	14.47569			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.98293			0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond		0.00000	101.36356		0.00000	101.34733			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond		0.00000	100.56664		0.00000	100.54997			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond		0.00000	100.51129		0.00000	100.49479			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond		0.00000	100.49997		0.00000	100.48331			0.00	0	0.00
TWC050	On 26/05/2014	Spot Bond		0.00000	100.48592		0.00000	100.46972			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond		0.00000	100.46956		0.00000	100.45279			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond		0.00000	100.36436		0.00000	100.34779			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond		0.00000	101.57981		0.00000	101.56144			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond		0.00000	100.56244		0.00000	100.54369			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond		0.00000	101.40781		0.00000	101.39144			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond		0.00000	100.50490		0.00000	100.48807			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.24000	109.37355		9.20000	109.55497			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.50527		0.00000	100.48528			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.90286		0.00000	100.88060			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.65500	103.20080		9.62500	103.25881			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC03	On 26/09/2014	Spot Bond	0.00000	100.83497	0.00000	100.81845				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.83470	0.00000	100.81872				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.13207	0.00000	100.11481				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.13644	0.00000	100.11853				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.13670	0.00000	100.11876				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.91937	0.00000	100.90161				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.94550	0.00000	100.92719				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.93500	116.14965	6.89000	116.21797				0.00	0	9,940,000,000.00
WS05	On 01/08/2018	Spot Bond	1.39000	236.94781	1.39000	236.85274				0.00	0	20,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.87500	106.26199	6.83000	106.28727				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.82000	107.30594	7.79000	107.36458				0.00	0	9,120,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.08500	107.89536	8.05000	108.01769				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.31500	107.37063	8.29000	107.46572				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.38000	107.41674	8.34000	107.60646				0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.52500	93.01892	6.48000	93.04823				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.15500	99.23027	6.10500	99.22001				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.45500	91.32166	6.41000	91.36281				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.13500	96.78116	6.08500	96.79056				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.52500	93.00242	6.48000	93.03184				0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.47500	67.40473	7.44000	67.51369				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	37.03916	100.00000	36.96889				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	19.60529	100.00000	19.56810				0.00	0	0.00
Total for j-Bonds :										53,746,552,128,974,000.00	18,891,012,100	44 279 322 100.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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Grand Total: 53,746,553,211,141,000.00 18,891,079,719 144 282 592 213.00