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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/05/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R		On 19/05/2014	Any day expiry		10.39490	10.39490	10.33930	10.33930		8.87	0.00	0	0.00
\$ / R	10.37	Put	Any day expiry	28.74200	0.02874	63.56050	0.06356	28.742	9.22	0.00	0	4,000.00	
\$ / R	10.52	Call	Any day expiry	9.04930	0.00905	7.30500	0.00731	9.049	10.90	0.00	0	1,100.00	
\$ / R	10.75	Call	Any day expiry	0.86710	0.00087	0.94880	0.00095	0.867	14.78	0.00	0	1,100.00	
\$ / R		On 21/05/2014	Any day expiry		10.39330	10.39330	10.34250	10.34250		9.36	0.00	0	0.00
\$ / R	10.29	Put	Any day expiry	18.61030	0.01861	29.52360	0.02952	18.610	10.52	0.00	0	3,000.00	
\$ / R		On 22/05/2014	Any day expiry		10.39490	10.39490	10.34410	10.34410		9.48	0.00	0	0.00
\$ / R	10.38	Call	Any day expiry	63.32000	0.06332	43.82460	0.04382	63.320	9.68	0.00	0	5,000.00	
\$ / R	10.67	Call	Any day expiry	4.52750	0.00453	3.56980	0.00357	4.528	12.11	0.00	0	5,000.00	
\$ / R		On 26/05/2014	Any day expiry		10.40130	10.40130	10.35060	10.35060		9.27	0.00	0	10,150.00
\$ / R	10.38	Call	Any day expiry	78.94700	0.07895	55.74100	0.05574	78.947	9.42	0.00	0	10,000.00	
\$ / R	10.69	Call	Any day expiry	7.78580	0.00779	5.89930	0.00590	7.786	11.35	0.00	0	10,000.00	
\$ / R		On 27/05/2014	Any day expiry		10.40280	10.40280	10.35220	10.35220		9.40	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	0.00890	0.00001	0.00780	0.00001	0.009	32.69	0.00	0	5,500.00	
\$ / R	10.14	Call	Any day expiry	273.11490	0.27311	227.74200	0.22774	273.115	11.19	0.00	0	5,500.00	
\$ / R		On 28/05/2014	Any day expiry		10.40450	10.40450	10.35380	10.35380		9.51	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	400.46620	0.40047	450.03320	0.45003	400.466	11.99	0.00	0	500.00	
\$ / R	12.20	Call	Any day expiry	0.01560	0.00002	0.01590	0.00002	0.016	23.10	0.00	0	500.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future			10.43080		10.43080		10.37980	10.37980		9.73	145,196,736.00	13,920	829,146.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.03090		0.00003		0.02570	0.00003	0.031	19.14	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	0.05360		0.00005		0.04510	0.00005	0.054	18.29	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	0.05800		0.00006		0.04890	0.00005	0.058	18.17	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	2.44180		0.00244		2.16240	0.00216	2.442	11.67	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	2.75970		0.00276		2.44890	0.00245	2.760	11.43	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	7.85380		0.00785		8.00270	0.00800	7.854	10.37	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	9.75940		0.00976		10.36960	0.01037	9.759	10.32	0.00	0	10,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	10.47830		0.01048		11.27570	0.01128	10.478	10.31	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.02	Put	11.24210		0.01124		12.24530	0.01225	11.242	10.29	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	23.31880		0.02332		27.99910	0.02800	23.319	10.13	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	26.39320		0.02639		32.05690	0.03206	26.393	10.10	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.20	Call	266.35160		0.26635		223.92430	0.22392	266.352	10.03	0.00	0	1,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	157.49720		0.15750		190.21160	0.19021	157.497	10.17	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	88.29720		0.08830		70.01160	0.07001	88.297	10.17	0.00	0	27,800.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	205.65220		0.20565		242.69260	0.24269	205.652	10.49	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.60	Call	58.67440		0.05867		46.33520	0.04634	58.674	10.62	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	250.93930		0.25094		291.07940	0.29108	250.939	10.75	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	266.74640		0.26675		307.79600	0.30780	266.746	10.84	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	485.34460		0.48534		533.46080	0.53346	485.345	11.95	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	12.82110		0.01282		10.46530	0.01047	12.821	12.14	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.96	Call	12.24150		0.01224		9.97920	0.00998	12.242	12.17	0.00	0	3,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	10.17000		0.01017		8.24370	0.00824	10.170	12.32	0.00	0	20,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	579.37000		0.57937		628.44370	0.62844	579.370	12.32	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	9.26830		0.00927		7.49050	0.00749	9.268	12.39	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	6.39080		0.00639		5.09720	0.00510	6.391	12.68	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	5.82370		0.00582		4.62840	0.00463	5.824	12.76	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	5.55950		0.00556		4.41020	0.00441	5.560	12.79	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	4.40920		0.00441		3.46390	0.00346	4.409	12.98	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	4.01950		0.00402		3.14480	0.00314	4.019	13.05	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	1,070.28950		1.07029		1,121.00750	1.12101	1,070.289	14.24	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	1.08950		0.00109		0.80750	0.00081	1.090	14.24	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	0.79310		0.00079		0.59740	0.00060	0.793	14.80	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,569.46900		1.56947		1,620.41720	1.62042	1,569.469	17.01	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	0.26900		0.00027		0.21720	0.00022	0.269	17.01	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	0.23960		0.00024		0.19520	0.00020	0.240	17.29	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	0.15980		0.00016		0.13460	0.00013	0.160	18.34	0.00	0	15,489.00
\$ / R	On 17/06/2014	Any day expiry			10.43740		10.43740		9.60000	9.60000		9.77	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	10.47	Put	140.72570		0.14073		0.00000	0.00000	140.726	9.87	843,625.00	5,000	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Call	89.94840		0.08995		0.00000	0.00000	89.948	10.10	322,500.00	5,000	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Put	172.54840		0.17255		0.00000	0.00000	172.548	10.10	552,025.00	2,500	2,500.00
\$ / R	On 18/06/2014	Any day expiry			10.43910		10.43910		10.38800	10.38800		9.84	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.47	Put	142.46380		0.14246		0.00000	0.00000	142.464	9.93	843,625.00	5,000	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Call	93.22190		0.09322		0.00000	0.00000	93.222	10.16	322,500.00	5,000	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Put	174.12190		0.17412		0.00000	0.00000	174.122	10.16	552,025.00	2,500	2,500.00
\$ / R	On 27/06/2014	Any day expiry			10.45410		10.45410		10.40300	10.40300		10.08	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.00920		0.00001		0.00870	0.00001	0.009	17.65	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	46.03550		0.04604		38.35730	0.03836	46.036	11.66	0.00	0	4,700.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 30/06/2014	Any day expiry		10.45910	10.45910	10.40800	10.40800		10.05	0.00	0	0.00
\$ / R	10.80	Put	394.72580	0.39473	437.05810	0.43706	394.726	11.53	0.00	0	500.00		
\$ / R	12.40	Call	0.48340	0.00048	0.40770	0.00041	0.483	16.99	0.00	0	500.00		
\$ / R		On 28/07/2014	Any day expiry		10.50620	10.50620	10.45510	10.45510		10.53	0.00	0	348.00
\$ / R	8.30	Put	0.28030	0.00028	0.32790	0.00033	0.280	17.45	0.00	0	4,700.00		
\$ / R	10.82	Call	102.31950	0.10232	89.88000	0.08988	102.320	11.77	0.00	0	4,700.00		
\$ / R		On 29/07/2014	Any day expiry		10.50790	10.50790	10.45670	10.45670		10.56	0.00	0	0.00
\$ / R	10.80	Put	401.05120	0.40105	439.16140	0.43916	401.051	11.71	0.00	0	500.00		
\$ / R	12.62	Call	3.59490	0.00359	1.67860	0.00168	3.595	17.73	0.00	0	500.00		
\$ / R		On 22/08/2014	Any day expiry		10.54930	10.54930	10.49780	10.49780		11.03	0.00	0	0.00
\$ / R	10.33	Put	141.20470	0.14120	157.76640	0.15777	141.205	10.82	0.00	0	19,547.00		
\$ / R	12.07	Call	24.88830	0.02489	21.80910	0.02181	24.888	16.58	0.00	0	19,547.00		
\$ / R		On 27/08/2014	Any day expiry		10.55840	10.55840	10.50680	10.50680		11.07	0.00	0	1,329.00
\$ / R	10.80	Put	409.01660	0.40902	444.35860	0.44436	409.017	11.93	0.00	0	500.00		
\$ / R	12.83	Call	12.00900	0.01201	8.45510	0.00846	12.009	18.92	0.00	0	500.00		
\$ / R		On 28/08/2014	Any day expiry		10.56020	10.56020	10.50860	10.50860		11.08	0.00	0	0.00
\$ / R	8.30	Put	0.81150	0.00081	0.95160	0.00095	0.812	16.49	0.00	0	5,000.00		
\$ / R	10.96	Call	130.53840	0.13054	117.90280	0.11790	130.538	12.48	0.00	0	5,000.00		
\$ / R		On 15/09/2014	Foreign Exchange Future		10.59300	10.59300	10.54110	10.54110		11.41	11,048,499.00	1,043	54,741.00
\$ / R	8.80	Put	3.69200	0.00369	3.61090	0.00361	3.692	14.37	0.00	0	920.00		
\$ / R	8.88	Put	4.33410	0.00433	4.15490	0.00415	4.334	14.07	0.00	0	26,804.00		
\$ / R	8.90	Put	4.51210	0.00451	4.30470	0.00430	4.512	13.99	0.00	0	15,296.00		
\$ / R	9.00	Put	5.52420	0.00552	5.14810	0.00515	5.524	13.61	0.00	0	35,000.00		
\$ / R	9.78	Put	34.59530	0.03460	35.62780	0.03563	34.595	11.16	0.00	0	920.00		
\$ / R	10.00	Put	63.06250	0.06306	67.21810	0.06722	63.063	10.83	0.00	0	35,000.00		
\$ / R	10.19	Put	108.97630	0.10898	119.49170	0.11949	108.976	10.92	0.00	0	6,220.00		
\$ / R	10.21	Put	115.18240	0.11518	126.21080	0.12621	115.182	10.95	0.00	0	15,296.00		
\$ / R	10.23	Put	121.61860	0.12162	133.17280	0.13317	121.619	10.97	0.00	0	27,284.00		
\$ / R	10.30	Put	145.98640	0.14599	159.45310	0.15945	145.986	11.05	0.00	0	7,700.00		
\$ / R	10.38	Put	177.39150	0.17739	193.16880	0.19317	177.392	11.15	0.00	0	250.00		
\$ / R	10.40	Call	378.84180	0.37884	343.31120	0.34331	378.842	11.17	0.00	0	2,000.00		
\$ / R	10.48	Put	222.03650	0.22204	240.82570	0.24083	222.037	11.27	0.00	0	4,000.00		
\$ / R	10.50	Put	231.68080	0.23168	251.08480	0.25108	231.681	11.29	0.00	0	10,000.00		
\$ / R	10.51	Call	319.59280	0.31959	287.90130	0.28790	319.593	11.30	0.00	0	5,000.00		
\$ / R	10.55	Put	256.82410	0.25682	280.26970	0.28027	256.824	11.35	0.00	0	10,000.00		
\$ / R	10.57	Call	290.28980	0.29029	263.45380	0.26345	290.290	11.37	0.00	0	5,000.00		
\$ / R	10.59	Put	277.98620	0.27799	304.66540	0.30467	277.986	11.40	0.00	0	20,000.00		
\$ / R	10.67	Put	326.55090	0.32655	356.09100	0.35609	326.551	11.63	0.00	0	100.00		
\$ / R	10.93	Call	170.98170	0.17098	155.15470	0.15515	170.982	12.48	0.00	0	7,700.00		
\$ / R	11.47	Call	82.72940	0.08273	75.66810	0.07567	82.729	14.32	0.00	0	3,350.00		
\$ / R	11.49	Call	80.71820	0.08072	73.85280	0.07385	80.718	14.39	0.00	0	3,350.00		
\$ / R	11.51	Call	78.76650	0.07877	72.09120	0.07209	78.766	14.46	0.00	0	250.00		
\$ / R	12.00	Call	44.89260	0.04489	40.85840	0.04086	44.893	16.13	0.00	0	42,500.00		
\$ / R	12.27	Call	34.15130	0.03415	31.02010	0.03102	34.151	17.04	0.00	0	10,000.00		
\$ / R	12.35	Call	31.65740	0.03166	28.73710	0.02874	31.657	17.31	0.00	0	23,934.00		
\$ / R	12.39	Call	30.50660	0.03051	27.68350	0.02768	30.507	17.45	0.00	0	2,870.00		
\$ / R	12.44	Call	29.14980	0.02915	26.44200	0.02644	29.150	17.62	0.00	0	15,296.00		
\$ / R	12.75	Call	22.74510	0.02275	19.48800	0.01949	22.745	18.72	0.00	0	10,000.00		

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 22/09/2014	Any day expiry		10.60570	10.60570	10.55370	10.55370		11.47	0.00	0	0.00
\$ / R	10.50	Put	235.42050	0.23542	255.83710	0.25584	255.83710	0.25584	235.420	11.35	0.00	0	13,000.00
\$ / R		On 26/09/2014	Any day expiry		10.61300	10.61300	10.56090	10.56090		11.52	0.00	0	1,338.00
\$ / R	10.80	Put	416.45150	0.41645	447.94140	0.44794	447.94140	0.44794	416.452	12.14	0.00	0	500.00
\$ / R	13.10	Call	25.73160	0.02573	21.87460	0.02187	21.87460	0.02187	25.732	20.30	0.00	0	500.00
\$ / R		On 29/09/2014	Any day expiry		10.61850	10.61850	10.56630	10.56630		11.52	0.00	0	0.00
\$ / R	8.30	Put	2.01090	0.00201	2.11500	0.00212	2.11500	0.00212	2.011	16.24	0.00	0	5,000.00
\$ / R	10.96	Call	189.58610	0.18959	172.65410	0.17265	172.65410	0.17265	189.586	12.63	0.00	0	5,000.00
\$ / R		On 29/10/2014	Any day expiry		10.67310	10.67310	10.62040	10.62040		11.93	0.00	0	0.00
\$ / R	8.30	Put	3.76820	0.00377	3.71970	0.00372	3.71970	0.00372	3.768	16.17	0.00	0	5,000.00
\$ / R	10.80	Put	421.15230	0.42115	449.65540	0.44966	449.65540	0.44966	421.152	12.23	0.00	0	500.00
\$ / R	11.25	Call	176.68420	0.17668	162.10370	0.16210	162.10370	0.16210	176.684	13.56	0.00	0	5,000.00
\$ / R	13.33	Call	40.98260	0.04098	40.61660	0.04062	40.61660	0.04062	40.983	20.82	0.00	0	500.00
\$ / R		On 04/11/2014	Any day expiry		10.68400	10.68400	10.63120	10.63120		11.94	0.00	0	0.00
\$ / R	10.16	Put	121.90610	0.12191	131.63680	0.13164	131.63680	0.13164	121.906	11.10	0.00	0	3,882.00
\$ / R	11.91	Call	97.82870	0.09783	90.21160	0.09021	90.21160	0.09021	97.829	15.56	0.00	0	3,882.00
\$ / R		On 25/11/2014	Any day expiry		10.72280	10.72280	10.66980	10.66980		12.02	0.00	0	0.00
\$ / R	10.80	Put	424.45360	0.42445	450.85460	0.45085	450.85460	0.45085	424.454	12.29	0.00	0	500.00
\$ / R	13.61	Call	57.51470	0.05751	54.71390	0.05471	54.71390	0.05471	57.515	21.92	0.00	0	500.00
\$ / R		On 28/11/2014	Any day expiry		10.72850	10.72850	10.67540	10.67540		12.04	0.00	0	0.00
\$ / R	8.30	Put	5.70430	0.00570	5.43490	0.00543	5.43490	0.00543	5.704	16.01	0.00	0	5,000.00
\$ / R	11.25	Call	223.99890	0.22400	207.07950	0.20708	207.07950	0.20708	223.999	13.55	0.00	0	5,000.00
\$ / R		On 11/12/2014	Any day expiry		10.75340	10.75340	10.70000	10.70000		12.23	0.00	0	4,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future		10.75530	10.75530	10.70190	10.70190		12.23	26,888,250.00	2,500	47,148.00
\$ / R	9.09	Put	20.90500	0.02091	20.88890	0.02089	20.88890	0.02089	20.905	13.43	0.00	0	1,402.00
\$ / R	9.44	Put	37.30210	0.03730	36.89960	0.03690	36.89960	0.03690	37.302	12.50	0.00	0	13,326.00
\$ / R	9.78	Put	67.32240	0.06732	68.58090	0.06858	68.58090	0.06858	67.322	11.74	0.00	0	41,000.00
\$ / R	9.88	Put	82.27350	0.08227	84.23180	0.08423	84.23180	0.08423	82.274	11.65	0.00	0	79,241.00
\$ / R	10.00	Put	103.66360	0.10366	106.69610	0.10670	106.69610	0.10670	103.664	11.54	0.00	0	46,500.00
\$ / R	10.10	Put	124.70060	0.12470	128.84160	0.12884	128.84160	0.12884	124.701	11.45	0.00	0	6,581.00
\$ / R	10.34	Put	199.07450	0.19907	211.23480	0.21123	211.23480	0.21123	199.075	11.58	0.00	0	2,490.00
\$ / R	10.36	Put	206.95800	0.20696	219.59540	0.21960	219.59540	0.21960	206.958	11.61	0.00	0	2,490.00
\$ / R	10.38	Put	215.02330	0.21502	228.14640	0.22815	228.14640	0.22815	215.023	11.64	0.00	0	500.00
\$ / R	10.50	Put	267.21800	0.26722	283.34120	0.28334	283.34120	0.28334	267.218	11.83	0.00	0	10,000.00
\$ / R	10.55	Put	290.86560	0.29087	308.27110	0.30827	308.27110	0.30827	290.866	11.91	0.00	0	900.00
\$ / R	10.70	Put	368.32420	0.36832	389.63140	0.38963	389.63140	0.38963	368.324	12.15	0.00	0	1,902.00
\$ / R	10.82	Put	439.41740	0.43942	465.40540	0.46541	465.40540	0.46541	439.417	12.42	0.00	0	41,000.00
\$ / R	10.93	Put	511.03120	0.51103	539.62070	0.53962	539.62070	0.53962	511.031	12.71	0.00	0	79,241.00
\$ / R	11.00	Put	558.84010	0.55884	589.00400	0.58900	589.00400	0.58900	558.840	12.90	0.00	0	42,500.00
\$ / R	11.10	Put	629.90280	0.62990	662.20300	0.66220	662.20300	0.66220	629.903	13.16	0.00	0	4,955.00
\$ / R	11.20	Put	703.94410	0.70394	738.23900	0.73824	738.23900	0.73824	703.944	13.43	0.00	0	250.00
\$ / R	11.50	Call	197.27900	0.19728	183.11940	0.18312	183.11940	0.18312	197.279	14.25	0.00	0	10,000.00
\$ / R	12.01	Call	129.38030	0.12938	120.39410	0.12039	120.39410	0.12039	129.380	15.67	0.00	0	500.00
\$ / R	12.10	Call	120.68830	0.12069	112.39440	0.11239	112.39440	0.11239	120.688	15.91	0.00	0	6,581.00
\$ / R	12.29	Call	104.80420	0.10480	97.78840	0.09779	97.78840	0.09779	104.804	16.43	0.00	0	1,402.00
\$ / R	13.00	Call	69.24600	0.06925	66.62630	0.06663	66.62630	0.06663	69.246	18.57	0.00	0	47,455.00
\$ / R	13.06	Call	68.76570	0.06877	66.18670	0.06619	66.18670	0.06619	68.766	18.86	0.00	0	7,471.00
\$ / R	13.24	Call	67.62860	0.06763	65.15510	0.06516	65.15510	0.06516	67.629	19.73	0.00	0	41,000.00

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 12/12/2014	Foreign Exchange Future	13.26	Call	67.52900	0.06753	65.06360	0.06506	67.529	19.83	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	31.30230	0.03130	26.94690	0.02695	31.302	23.41	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.76110	10.76110	10.70750	10.70750		12.23	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	426.76590	0.42677	452.16170	0.45216	426.766	12.36	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	68.27230	0.06827	66.00710	0.06601	68.272	22.39	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.77640	10.77640	10.72260	10.72260		12.37	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	6.28960	0.00629	6.45330	0.00645	6.290	15.51	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	277.31900	0.27732	257.11510	0.25712	277.319	13.41	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.84530	10.84530	10.79060	10.79060		12.57	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	7.58940	0.00759	7.46310	0.00746	7.589	15.09	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	430.50230	0.43050	452.78900	0.45279	430.502	12.48	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	338.42790	0.33843	315.81730	0.31582	338.428	13.42	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	82.26310	0.08226	77.49210	0.07749	82.263	22.87	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			10.89950	10.89950	10.84450	10.84450		12.72	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	432.08020	0.43208	453.88820	0.45389	432.080	12.54	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	84.51330	0.08451	81.85480	0.08185	84.513	22.47	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			10.93780	10.93780	10.88290	10.88290		12.82	0.00	0	6,350.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	153.13460	0.15313	159.25100	0.15925	153.135	11.86	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	487.96550	0.48797	512.16180	0.51216	487.966	12.73	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	120.48290	0.12048	114.60200	0.11460	120.483	22.32	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			10.95990	10.95990	10.90520	10.90520		12.83	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	431.22360	0.43122	453.29710	0.45330	431.224	12.57	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	85.60520	0.08561	77.89000	0.07789	85.605	22.41	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.02440	11.02440	10.96990	10.96990		12.92	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	428.87050	0.42887	450.81110	0.45081	428.871	12.56	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	87.60170	0.08760	83.96140	0.08396	87.602	22.16	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.08390	11.08390	11.02940	11.02940		13.17	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	428.15050	0.42815	451.23990	0.45124	428.151	12.60	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	90.40830	0.09041	80.72270	0.08072	90.408	22.22	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.12450	11.12450	11.06990	11.06990		13.24	6,674,700.00	600	900.00
\$ / R	On 26/06/2015	Any day expiry			11.14800	11.14800	11.09330	11.09330		13.39	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	431.03540	0.43104	452.00460	0.45200	431.035	12.75	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	83.29630	0.08330	80.21270	0.08021	83.296	21.87	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.21860	11.21860	11.16350	11.16350		13.59	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	432.81290	0.43281	452.48460	0.45248	432.813	12.86	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	86.03450	0.08603	81.44710	0.08145	86.035	21.62	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.28060	11.28060	11.22520	11.22520		13.83	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	432.44060	0.43244	451.99140	0.45199	432.441	12.92	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	87.34580	0.08735	78.73880	0.07874	87.346	21.66	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.34900	11.34900	11.29330	11.29330		13.96	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	432.32920	0.43233	449.82780	0.44983	432.329	12.99	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	88.11050	0.08811	83.78100	0.08378	88.110	21.46	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.41320	11.41320	11.35710	11.35710		14.09	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	434.23760	0.43424	448.49140	0.44849	434.238	13.09	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	91.98270	0.09198	89.14520	0.08915	91.983	21.22	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.47310	11.47310	11.41670	11.41670		14.26	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	436.28720	0.43629	448.63030	0.44863	436.287	13.18	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	87.75270	0.08775	79.87090	0.07987	87.753	21.29	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry		11.52860	11.52860		11.47200	11.47200		14.28	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	435.42110	0.43542	449.10690	0.44911	435.421	13.21	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	80.36660	0.08037	77.94100	0.07794	80.367	21.10	0.00	0	300.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future		10.43080	10.43080		10.37980	10.37980		9.73	1,147,388.00	110	1,550.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	51,326.15820	0.51326	56,170.83030	0.56171	51,326.158	12.06	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future		10.59300	10.59300		10.54110	10.54110		11.41	0.00	0	88.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future		10.75530	10.75530		10.70190	10.70190		12.23	0.00	0	34.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	41,466.95650	0.41467	38,376.08430	0.38376	41,466.956	12.19	0.00	0	200.00
£ / R	On 13/06/2014	Foreign Exchange Future		17.51190	17.51190		17.40930	17.40930		10.05	271,434,450.00	15,500	36,323.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	0.19020	0.00019	0.21450	0.00021	0.190	17.54	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	8.54580	0.00855	10.81290	0.01081	8.546	11.87	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	13.72400	0.01372	18.31190	0.01831	13.724	11.41	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.79	Put	22.83910	0.02284	30.41900	0.03042	22.839	11.19	0.00	0	6,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	31.23120	0.03123	41.46810	0.04147	31.231	11.04	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	86.11940	0.08612	111.82010	0.11182	86.119	10.53	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.55	Call	181.26420	0.18126	137.88700	0.13789	181.264	10.13	0.00	0	1,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	461.09050	0.46109	543.55110	0.54355	461.091	10.71	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.31	Call	21.55430	0.02155	15.97270	0.01597	21.554	11.38	0.00	0	3,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	952.66210	0.95266	1,052.57280	1.05257	952.662	11.73	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	1.61510	0.00162	1.33220	0.00133	1.615	15.60	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	0.86680	0.00087	0.74270	0.00074	0.867	16.08	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future		17.77040	17.77040		17.66600	17.66600		11.37	0.00	0	7,476.00
£ / R	On 12/12/2014	Foreign Exchange Future		18.02840	18.02840		17.92090	17.92090		12.33	0.00	0	7,006.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	978.86060	0.97886	1,048.65240	1.04865	978.861	12.98	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry		18.15510	18.15510		18.04530	18.04530		12.78	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	809.73900	0.80974	1,095.52500	1.09552	809.739	12.87	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	987.24320	0.98724	1,257.02030	1.25702	987.243	13.20	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,074.64960	1.07465	1,336.03430	1.33603	1,074.650	13.35	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	171.74750	0.17175	184.49770	0.18450	171.748	15.88	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	122.56040	0.12256	118.54250	0.11854	122.560	16.44	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	121.33880	0.12134	116.92220	0.11692	121.339	16.45	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future		18.31380	18.31380		18.20250	18.20250		13.02	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future		0.10268	0.10268		0.10195	0.10195		10.69	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future		0.10434	0.10434		0.10361	0.10361		12.83	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future		0.10791	0.10791		0.10714	0.10714		13.75	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future		14.30290	14.30290		14.22760	14.22760		9.12	11,413,714.20	798	79,888.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	20.08240	0.02008	26.93990	0.02694	20.082	10.12	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	25.23370	0.02523	33.79330	0.03379	25.234	10.02	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	86.38760	0.08639	112.01440	0.11201	86.388	9.42	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	203.32210	0.20332	254.68490	0.25468	203.322	9.28	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	89.07820	0.08908	68.56240	0.06856	89.078	9.37	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	564.77750	0.56478	635.74590	0.63575	564.778	10.03	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	15.07	Call	7.17810	0.00718	6.21270	0.00621	7.178	10.62	0.00	0	3,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	0.25880	0.00026	0.20150	0.00020	0.259	15.81	0.00	0	4,200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	0.22870		0.00023		0.17950	0.00018	0.229	15.97	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.52620		14.52620		14.44880	14.44880		10.54	0.00	0	11,644.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	246.40530		0.24641		281.70170	0.28170	246.405	10.42	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	259.45580		0.25946		296.14160	0.29614	259.456	10.44	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	42.31210		0.04231		33.19360	0.03319	42.312	14.08	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.75120		14.75120		14.67030	14.67030		11.44	10,325,840.00	700	9,023.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	87.33170		0.08733		90.56010	0.09056	87.332	10.99	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	127.27610		0.12728		0.00000	0.00000	127.276	10.87	82,729.47	650	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	155.20120		0.15520		139.61070	0.13961	155.201	14.03	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.00520		15.00520		14.92110	14.92110		12.00	0.00	0	1,100.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/08/2014	Index Future			504.89400		504.89400		506.41900	506.41900			0.00	0	0.00
AL12	On 06/11/2014	Index Future			512.57600		512.57600		514.12400	514.12400			0.00	0	0.00
AL12	On 05/02/2015	Index Future			520.64700		520.64700		522.23000	522.23000			0.00	0	0.00
AL37	On 07/08/2014	Index Future			426.92900		426.92900		427.31500	427.31500			0.00	0	0.00
AL37	On 06/11/2014	Index Future			433.42500		433.42500		433.81600	433.81600			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			505.35500		505.35500		506.53000	506.53000			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			513.04400		513.04400		514.23600	514.23600			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			458.83400		458.83400		459.72300	459.72300			0.00	0	678.00
ALBI	On 06/11/2014	Index Future			465.81600		465.81600		466.71800	466.71800			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			473.15000		473.15000		474.07600	474.07600			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.73150		9.73150		9.71960	9.71960		9.10	0.00	0	8,796.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	5.06290		0.00506		3.97740	0.00398	5.063	11.45	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	115.98120		0.11598		110.84640	0.11085	115.981	9.10	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	0.95650		0.00096		0.94290	0.00094	0.957	13.80	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.81540		9.81540		9.80250	9.80250		10.57	0.00	0	9,850.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.90520		9.90520		9.89140	9.89140		11.28	0.00	0	600.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	152.13320		0.15213		157.25280	0.15725	152.133	11.29	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	281.59200		0.28159		280.04070	0.28004	281.592	11.54	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	113.44880		0.11345		114.09650	0.11410	113.449	12.86	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.00730		10.00730		9.99270	9.99270		11.59	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.58220		9.58220		9.51330	9.51330		8.47	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.70820		9.70820		9.63760	9.63760		10.21	0.00	0	100.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			10.86950		10.86950		29.95250	29.95250			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			591.29010		591.29010		557.32380	557.32380			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			662.93950		662.93950		625.94640	625.94640			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			155.46740		155.46740		-215.10690	-215.10690			0.00	0	4,362.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFK	On 12/12/2014	Can-Do Future		544.04190	544.04190		511.62910	511.62910			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		77.80490	77.80490		68.82680	68.82680			0.00	0	5,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future		11.72370	11.72370		11.66580	11.66580		9.98	0.00	0	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future		11.91800	11.91800		11.85900	11.85900		11.38	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.33670	12.33670		12.27290	12.27290		13.01	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future		1.67150	1.67150		1.66430	1.66430		9.73	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.69070	1.69070		1.68400	1.68400		11.26	0.00	0	0.00
EL28	On 07/08/2014	Bond Future		121.99630	121.99630		121.96520	121.96520			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		122.38598	122.38598		122.35438	122.35438			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/08/2014	Bond Future		9.47956	85.72456		9.43939	86.02962			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future		9.57054	83.24404		9.52911	83.55366			0.00	0	0.00
ES33	On 05/02/2015	Bond Future		9.66102	84.55589		9.61802	84.87214			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		457.28800	457.28800		458.11400	458.11400			0.00	0	504.00
GOVI	On 06/11/2014	GOVI		464.24600	464.24600		465.08400	465.08400			0.00	0	28.00
GOVI	On 05/02/2015	GOVI		471.55600	471.55600		472.41600	472.41600			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		116.08436	116.08436		116.05569	116.05569			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		117.86517	117.86517		117.83585	117.83585			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/08/2014	Bond Future		119.41332	119.41332		119.38289	119.38289			0.00	0	334.00
I2038	On 06/11/2014	Bond Future		121.24525	121.24525		121.21411	121.21411			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/08/2014	Bond Future		118.39215	118.39215		118.36199	118.36199			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future		118.86272	118.86272		118.83191	118.83191			0.00	0	0.00
I2050	On 07/08/2014	Bond Future		126.15299	126.15299		126.12021	126.12021			0.00	0	1,300.00
I2050	On 06/11/2014	Bond Future		128.08815	128.08815		128.05460	128.05460			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		213.42000	213.42000		213.36700	213.36700			0.00	0	1,268.00

Contract Details		Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IGOV	On 06/11/2014			Index Future	216.69300	216.69300		216.63900	216.63900			2,166,930.00	1	87.00
IGOV	On 05/02/2015			Index Future	220.13100	220.13100		220.08000	220.08000			0.00	0	0.00
ILBI	On 07/08/2014			Index Future	578.97800	578.97800		578.83200	578.83200			0.00	0	210.00
ILBI	On 06/11/2014			Index Future	587.86700	587.86700		587.72200	587.72200			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014			Can-Do Interest Rate	141.12103	141.12103		141.08821	141.08821			0.00	0	635.00
J201	On 22/12/2014			Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 21/05/2014			Jibar Tradeable Future	5.81000	94.19000		5.81000	94.19000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	5.91000	94.09000		5.90000	94.10000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014			Jibar Tradeable Future	5.95000	94.05000		5.95000	94.05000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014			Jibar Tradeable Future	6.11000	93.89000		6.10000	93.90000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014			Jibar Tradeable Future	6.16000	93.84000		6.15000	93.85000			0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014			Jibar Tradeable Future	6.29000	93.71000		6.27000	93.73000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014			Jibar Tradeable Future	6.50000	93.50000		6.47000	93.53000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	6.75000	93.25000		6.73000	93.27000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	6.92000	93.08000		6.89000	93.11000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015			Jibar Tradeable Future	7.06000	92.94000		7.05000	92.95000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015			Jibar Tradeable Future	7.20000	92.80000		7.20000	92.80000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016			Jibar Tradeable Future	7.33000	92.67000		7.34000	92.66000			0.00	0	0.00
NZ\$ / R	On 13/06/2014			Foreign Exchange Future	9.00040	9.00040		8.97300	8.97300		7.06	0.00	0	0.00
NZ\$ / R	On 15/09/2014			Foreign Exchange Future	9.07960	9.07960		9.04930	9.04930		8.35	0.00	0	0.00
QUANTO € / \$	On 13/06/2014			Foreign Exchange Future	1.37120	1.37120		1.37070	1.37070			0.00	0	525.00
QUANTO € / \$	On 15/09/2014			Foreign Exchange Future	1.37130	1.37130		1.37070	1.37070			0.00	0	125.00
R / ¥EN	On 13/06/2014			Foreign Exchange Future	9.77720	9.77720	0.10227	9.85120	9.85120		10.83	0.00	0	0.00
R157	On 07/08/2014			Bond Future	6.70611	112.52898		6.66457	112.57440		1.10	0.00	0	8,548.00
R157	On 06/11/2014			Bond Future	6.88372	107.42847		6.82923	107.47443		1.00	0.00	0	0.00
R157	On 05/02/2015			Bond Future	7.13705	109.12203		7.05420	109.17097		1.00	0.00	0	0.00
R157	On 15/09/2015			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/08/2014			Bond Future	8.12212	119.80192		8.09194	120.06395		10.92	0.00	0	49,290.00
R186	On 07/08/2014	8.25	Call	Bond Future	3,081.26000	3.08126	3,249.89000	3.24989	3,081.260	10.92	0.00	0	1,200.00	
R186	On 07/08/2014	8.70	Put	Bond Future	786.93000	0.78693	743.79000	0.74379	786.930	11.14	0.00	0	1,000.00	
R186	On 07/08/2014	8.92	Put	Bond Future	468.97000	0.46897	441.85000	0.44185	468.970	11.25	0.00	0	840.00	
R186	On 07/08/2014	9.20	Put	Bond Future	228.72000	0.22872	214.81000	0.21481	228.720	11.39	0.00	0	2,100.00	
R186	On 06/11/2014			Bond Future	8.18918	121.62558		8.15793	121.89140		10.73	0.00	0	0.00
R186	On 06/11/2014	9.17	Put	Bond Future	960.36000	0.96036	920.10000	0.92010	960.360	11.17	0.00	0	2,010.00	
R186	On 05/02/2015			Bond Future	8.25257	118.24607		8.21988	118.51857		10.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/08/2014	Bond Future			282.78446		282.78446		282.71376	282.71376			0.00	0	1,244.00
R197	On 06/11/2014	Bond Future			287.12215		287.12215		287.04977	287.04977			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.23331		102.09106		6.18535	102.10826		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/08/2014	Bond Future			225.22421		225.22421		225.16682	225.16682		10.28	0.00	0	44,590.00
R202	On 06/11/2014	Bond Future			228.67866		228.67866		228.62007	228.62007			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/08/2014	Bond Future			7.99418		101.97581		7.95348	102.22256		8.99	0.00	0	12,377.00
R2023	On 06/11/2014	Bond Future			8.07118		99.60702		8.02879	99.85732		9.13	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.14623		101.17641		8.10162	101.43272		9.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.27632		106.00512		7.26123	106.04695		3.40	0.00	0	24,254.00
R203	On 07/08/2014	Bond Future	6.84	Call	239.35000		0.23935		252.78000	0.25278	239.350	3.34	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.38894		103.45474		7.37240	103.49707		3.42	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	412.10000		0.41210		426.47000	0.42647	412.100	3.33	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	525.48000		0.52548		542.32000	0.54232	525.480	3.35	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.50576		105.08495		7.48650	105.13007		3.28	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,409.77000		1.40977		1,437.51000	1.43751	1,409.770	3.31	0.00	0	55.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/08/2014	Bond Future			8.68875		94.45580		8.65358	94.74021			0.00	0	4,308.00
R2030	On 06/11/2014	Bond Future			8.76009		95.89432		8.72384	96.18290			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			8.82954		93.39824		8.79187	93.69338			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			8.88922		96.51344		8.85921	96.79519			0.00	0	10,102.00
R2037	On 06/11/2014	Bond Future			8.95686		97.98336		8.92600	98.26919			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			9.02273		95.26977		8.99073	95.56216			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.47773		103.03403		7.47355	103.04953		4.99	0.00	0	24,816.00
R204	On 07/08/2014	Bond Future	7.78	Put	533.12000		0.53312		533.44000	0.53344	533.120	5.06	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.57148		104.60236		7.56704	104.61795		4.77	0.00	0	0.00

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	7.99	Put	774.78000		0.77478		773.24000	0.77324	774.780	4.82	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.66248		102.21540		7.65705	102.23339		4.83	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 07/08/2014	Bond Future			8.95176		101.77982		8.91655	102.14652			0.00	0	14,129.00
R2048	On 06/11/2014	Bond Future			9.01808		98.90213		8.98186	99.27434			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			9.08290		100.46063		9.04543	100.84060			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.66145		98.74443		7.63091	98.87660		6.33	0.00	0	34,069.00
R207	On 06/11/2014	Bond Future			7.74555		100.24786		7.71327	100.38186		6.13	0.00	0	0.00
R207	On 05/02/2015	Bond Future			7.82798		98.18598		7.79319	98.32416		6.25	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.80592		97.07082		7.77027	97.24690		7.48	0.00	0	11,985.00
R208	On 07/08/2014	Bond Future	8.28	Put	544.24000		0.54424		507.98000	0.50798	544.240	7.66	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.88678		95.14973		7.84939	95.32832		7.44	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	855.88000		0.85588		813.10000	0.81310	855.880	7.60	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.96439		96.64908		7.92465	96.83248		7.33	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.78579		77.90508		8.74548	78.21925		16.39	0.00	0	24,622.00
R209	On 06/11/2014	Bond Future			8.84966		75.94408		8.80824	76.26294		16.83	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.50	Call	2,329.63000		2.32963		0.00000	0.00000	2,329.630	16.58	12,812,965.00	5,500	5,500.00
R209	On 06/11/2014	Bond Future	8.95	Call	3,901.12000		3.90112		4,091.13000	4.09113	3,901.120	16.81	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,101.70000		4.10170		4,297.02000	4.29702	4,101.700	16.83	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	4,309.11000		4.30911		4,509.63000	4.50963	4,309.110	16.86	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.50	Put	1,613.56000		1.61356		0.00000	0.00000	1,613.560	17.16	17,749,160.00	11,000	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	1,455.14000		1.45514		1,384.46000	1.38446	1,455.140	17.21	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	884.64000		0.88464		838.15000	0.83815	884.640	17.45	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	825.15000		0.82515		781.36000	0.78136	825.150	17.48	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	765.29000		0.76529		724.18000	0.72418	765.290	17.48	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.91072		77.14086		8.86794	77.46634		16.55	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

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/R157	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/08/2014	Bond Future	169.38711		169.38711		169.34463	169.34463			0.00	0	618.00
R210	On 06/11/2014	Bond Future	169.94543		169.94543		169.90226	169.90226			0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.80247		128.80247		128.77294	128.77294			0.00	0	390.00
R211	On 06/11/2014	Bond Future	130.77839		130.77839		130.74827	130.74827			0.00	0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/08/2014	Bond Future	134.15841		134.15841		134.12538	134.12538			0.00	0	21,797.00
R212	On 06/11/2014	Bond Future	136.21663		136.21663		136.18280	136.18280			0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.68085		88.51271		8.64051	88.82685		14.20	0.00	0	24,405.00
R213	On 06/11/2014	Bond Future	8.75098		86.31841		8.70944	86.63720		14.68	0.00	0	0.00
R213	On 05/02/2015	Bond Future	8.81945		87.67843		8.77639	88.00406		14.50	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/08/2014	Bond Future	8.87975		78.77658		8.84455	79.06266		16.98	0.00	0	5,228.00
R214	On 06/11/2014	Bond Future	8.94390		76.68713		8.90775	76.97735		17.61	0.00	0	0.00
R214	On 05/02/2015	Bond Future	9.00644		77.89545		8.96907	78.19184		17.42	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future	20,530.23000		20,530.23000		20,423.43000	20,423.43000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	4.95050		4.95050		4.96650	4.96650		8.16	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.91380		4.91380		4.93060	4.93060		9.36	0.00	0	0.00

Total for Derivatives : **520,377,661.67** **77,322** **3 412 769.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.90099		0.00000	100.88388			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.08500		102.72354		7.05000	102.73728			0.00	0	5,800,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA04	On 22/03/2017	Spot Bond	0.00000		101.10737		0.00000	101.08789			0.00	30,000,000	30,000,000.00
AA05	On 22/03/2019	Spot Bond	8.56500		104.21115		8.56000	104.20723			0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.68885		0.00000	100.66899			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.19000		102.40009		9.15500	102.55300			0.00	0	150,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000		99.88998		0.00000	99.86991			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		99.97957		0.00000	99.95935			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.43000		95.89021		9.42500	95.88337			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.38500		101.75433		7.35000	101.76301			3,692,500,000.00	500,000	220,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.31989		0.00000	100.29815			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.76000		104.34767		8.74500	104.36266			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.51000		135.13818		1.51000	135.08365			0.00	0	6,000,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.25000		271.06236		2.25000	270.94749			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		99.88281		0.00000	99.86316			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		101.65424		0.00000	101.63585			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		101.25637		0.00000	101.23672			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		101.30872		0.00000	101.28823			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		101.34347		0.00000	101.32243			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.82564		0.00000	100.80773			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.73833		0.00000	100.72014			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.75784		0.00000	100.73917			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.84500		104.88828		7.81000	104.89450			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000		102.05635		0.00000	102.03366			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.81500		101.87087		7.78500	101.86050			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000		101.43189		0.00000	101.41162			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL12B	On 08/03/2015	Spot Bond	0.00000	101.89183	0.00000	101.87065				0.00	0	462,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.87757	0.00000	100.85493				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.73350	0.00000	100.71198				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.93445	0.00000	100.91144				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	101.17985	0.00000	101.15868				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	101.31988	0.00000	101.29663				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	101.81618	0.00000	101.79369				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	101.48554	0.00000	101.45883				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.95000	127.42224	2.95000	127.36593				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.26000	115.08852	4.26000	115.03357				0.00	0	1,000,000,000.00
ABLI05	On 18/02/2018	Spot Bond	5.01000	101.48963	5.01000	101.43899				0.00	0	1,000,000,000.00
ABLI06	On 19/07/2020	Spot Bond	5.88000	105.29241	5.88000	105.23742				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.16000	113.48871	11.14500	113.48423				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	101.17862	0.00000	101.14561				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	101.32452	0.00000	101.29781				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	101.39325	0.00000	101.36517				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	101.45968	0.00000	101.43025				0.00	20,000,000	10,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.76000	111.13144	4.76000	111.07683				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	64.11868	100.00000	63.96335				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.99000	167.62128	1.99000	167.55149				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	159.42274	2.76000	159.35298				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.02000	172.14079	2.02000	172.06894				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.84000	178.74336	1.84000	178.66966				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN33	On 29/01/2018	Spot Bond	8.15625	74.84261		8.14125	74.86493			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.15625	74.84261		8.14125	74.86493			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	101.17250		0.00000	101.15186			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	100.80066		0.00000	100.78152			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.68750		0.00000	100.66825			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	7.35500	104.38283		7.32500	104.37933			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	101.00936		0.00000	100.99013			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.37500	109.96851		7.34000	109.99269			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.70433		0.00000	100.68354			0.00	0	0.00
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	105.77521		2.51000	105.72959			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.53000	153.39265		2.53000	153.32655			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN63	On 07/12/2033	Spot Bond	2.44000		206.47393		2.44000	206.38534			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	9.52500		91.28081		9.48500	91.47655			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		103.13147		0.00000	103.11047			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		100.83000		0.00000	100.06000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		112.48500		0.00000	112.46500			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.51000		111.48676		9.48000	111.68723			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		110.38500		0.00000	110.34500			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.45500		111.90693		9.42500	112.10873			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.89500		90.06296		8.86000	90.20663			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
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	9.55000		111.18265		9.52000	111.38215			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN91	On 11/12/2018	Spot Bond	0.00000	101.45503		0.00000	101.43430			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.41472		0.00000	100.39359			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.36000	106.58646		8.34500	106.61256			1,672,000,000.00	200,000	1,060,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.90000	103.72473		8.86500	103.88078			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.03500	101.56316		7.00000	101.57607			0.00	0	615,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.90000	100.61012		8.87000	100.72120			19,012,180,000,000.00	2,136,200,000	544,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.75000	94.92414		9.72000	95.10230			0.00	0	1,200,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.73500	104.34488		7.70000	104.38317			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	2.21000	131.61066		2.21000	131.55503			0.00	0	3,030,000,000.00
ABSI2	On 07/12/2023	Spot Bond	2.06000	275.00500		2.06000	274.88989			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.45000	126.88025		1.45000	126.82922			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.03000	129.55650		2.03000	129.50235			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	45.09841		100.00000	44.98796			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.53500	104.72284		11.50000	104.73362			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	99.99983		0.00000	99.97443			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	4.07949		100.00000	4.06960			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	99.99982		0.00000	99.97375			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	99.99959		0.00000	99.96407			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	24.31563		100.00000	24.25672			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	99.99985		0.00000	99.97512			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	63.01752		11.00000	62.99951			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	15.56200		100.00000	15.52430			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.38285		0.00000	101.36010			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	101.52044		0.00000	101.49540			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	101.32148		0.00000	101.29975			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	101.36295		0.00000	101.34053			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	101.38119		0.00000	101.35846			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	102.45255		0.00000	102.42921			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	102.45255		0.00000	102.42921			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	102.46714		0.00000	102.44367			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	101.28832		0.00000	101.26714			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	102.46714		0.00000	102.44367			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	102.43795		0.00000	102.41476			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	89.19609		0.00000	89.17743			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	101.26502		0.00000	101.24423			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	101.14527		0.00000	101.12434			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.33811		0.00000	101.31609			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.37934		0.00000	101.35664			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.39589		0.00000	101.37291			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.36273		0.00000	101.34031			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	101.28833		0.00000	101.26714			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.35500	104.43198		9.32500	104.53745			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.45828		0.00000	100.43626			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.14965		0.00000	101.12883			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	82.86956	0.00000	82.84950				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	158.48147	0.00000	158.05679				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	158.50847	0.00000	158.08324				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	101.32141	0.00000	101.29967				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.01851	0.00000	100.00002				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.01851	0.00000	100.00002				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	99.88560	0.00000	99.86641				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	101.27993	0.00000	101.25889				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	101.26998	0.00000	101.24910				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	102.35904	0.00000	102.33965				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	101.63781	0.00000	101.61693				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	102.35772	0.00000	102.33837				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	102.43386	0.00000	102.41079				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	103.03279	0.00000	103.01030				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	101.32584	0.00000	101.30501				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	103.39086	0.00000	103.37085				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	101.17958	0.00000	101.15855				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	101.32640	0.00000	101.30458				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	101.30006	0.00000	101.27868				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	101.16729	0.00000	101.14812				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	101.13904	0.00000	101.12033				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	101.19387	0.00000	101.17426				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	101.29674	0.00000	101.27542				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL157		On 20/03/2017	Spot Bond	0.00000	101.23864		0.00000	101.21828			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	101.17227		0.00000	101.15302			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	101.19055		0.00000	101.17099			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.66754		10.23000	101.63998			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	101.20864		0.00000	101.18878			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	101.18058		0.00000	101.16119			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	115.75853		0.00000	115.53901			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.50500	105.21737		9.50000	105.21049			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	101.29169		0.00000	101.27045			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	112.84686		1.75000	112.80052			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	101.18889		0.00000	101.16936			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	101.19202		0.00000	101.17244			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	101.26795		0.00000	101.24659			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	101.30918		0.00000	101.28714			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	101.22671		0.00000	101.20604			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	101.30095		0.00000	101.27903			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.91601		0.00000	101.89673			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	103.38635		0.00000	103.36661			0.00	0	250,000,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	103.26429		0.00000	103.24589			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	101.31743		0.00000	101.29524			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.55344		0.00000	102.53265			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	101.30095		0.00000	101.27903			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	101.26258		0.00000	101.24182			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL187	On 20/09/2020	Spot Bond	0.00000	101.33294	0.00000	101.31101				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	101.35450	0.00000	101.33221				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	101.18042	0.00000	101.16103				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	101.20534	0.00000	101.18553				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	101.35956	0.00000	101.33718				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	101.34710	0.00000	101.32442				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	101.44101	0.00000	101.41674				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	101.27621	0.00000	101.25470				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	101.42784	0.00000	101.40379				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	103.83024	0.00000	103.80821				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	101.44101	0.00000	101.41674				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	92.90508	0.00000	92.88671				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	101.37512	0.00000	101.35196				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	101.37512	0.00000	101.35196				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	115.53180	0.00000	115.24610				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	116.35867	0.00000	116.07079				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	101.19370	0.00000	101.17358				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	101.18214	0.00000	101.16222				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	99.99990	0.00000	99.98256				0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	101.21350	0.00000	101.19306				0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	101.21845	0.00000	101.19793				0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	101.26795	0.00000	101.24659				0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	101.19535	0.00000	101.17521				0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	101.19370	0.00000	101.17358				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL217	On 20/12/2023	Spot Bond	0.00000	101.30651	0.00000	101.28502				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	102.20614	0.00000	102.18450				0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.43605	0.00000	100.41394				0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond	0.00000	101.37047	0.00000	101.35415				0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	101.38658	0.00000	101.37007				0.00	0	0.00
ADCP1U	On 03/07/2014	Spot Bond	100.00000	93.02368	100.00000	92.79679				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	13.48704	100.00000	13.45437				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	99.98041	0.00000	99.96084				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	99.97836	0.00000	99.95673				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	99.97699	0.00000	99.95400				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.55884	0.00000	100.53890				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.61571	0.00000	100.59372				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.69143	0.00000	100.66673				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.53559	0.00000	100.51615				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.09500	97.91228	8.08000	97.91674				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.69326	0.00000	100.66813				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.80843	0.00000	100.77911				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.48500	101.88790	8.48000	101.88442			679,648,500,000.00	80,100,000	20,100,000.00	
AIR02	On 30/04/2023	Spot Bond	9.15000	115.85590	9.12000	116.02656			1,281,000,000,000.00	140,000,000	70,000,000.00	
AIR02U	On 05/10/2014	Spot Bond	100.00000	88.29711	100.00000	90.67342			0.00	0	0.00	
AIR03	On 09/03/2016	Spot Bond	7.22500	108.14948	7.19000	108.18938			8,670,000,000,000.00	1,200,000,000	2,940,000,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	86.51946	100.00000	86.31919			0.00	0	0.00	
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.22331	100.00000	12.19626			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIRL01	On 30/04/2028	Spot Bond	2.78000	157.94994		2.78000	157.88081			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	101.44396		0.00000	101.42306			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	101.30526		0.00000	101.28714			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.69154		0.00000	100.67336			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	101.26167		0.00000	101.24333			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	99.77912		0.00000	99.75158			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	101.11112		0.00000	101.09239			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	101.24692		0.00000	101.22625			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	101.46775		0.00000	101.44035			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	101.15895		0.00000	101.13402			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	101.14000		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	101.29829		0.00000	101.27954			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	101.11111		0.00000	101.09239			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	101.09459		0.00000	101.07614			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	101.02611		0.00000	101.00620			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.97500	104.21787		8.97000	104.21095			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.18040		0.00000	101.16270			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW13	On 17/04/2017	Spot Bond		0.00000	101.55397		0.00000	101.53506			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.90059		0.00000	100.88214			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	102.10032		0.00000	102.08163			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	101.54419		0.00000	101.52398			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.47000	104.78251		9.43500	104.92446			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.34000	107.05319		7.30500	107.07884			0.00	0	3,170,000,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	101.08926		0.00000	101.06639			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.99171		0.00000	100.97090			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.79500	101.44039		7.76500	101.43036			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.91000	104.22450		8.89500	104.24338			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.07873	103.09875		11.06931	103.07692			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.07904	101.84408		11.06944	101.82034			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.11494	101.79631		11.10552	101.77246			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	101.42656		0.00000	101.39780			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.15085	101.71560		11.14161	101.69243			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.85567	101.38103		11.85537	101.34946			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	101.46044		0.00000	101.43099			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	101.46044		0.00000	101.43099			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	101.46051		0.00000	101.43105			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.32873	101.19383		11.31931	101.17171			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.26528	101.78323		11.25594	101.76093			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.07904	101.84408		11.06944	101.82034			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.16748	101.95211		11.15900	101.93035			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA16	On 30/09/2016	Spot Bond	10.33179	101.47004		10.32900	101.44496			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	101.38596		0.00000	101.35802			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	101.36964		0.00000	101.34151			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	101.36964		0.00000	101.34151			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	101.29595		0.00000	101.26933			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	99.98174		0.00000	99.98174			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.86235	100.90145		10.86081	100.87414			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.68500	99.97937		11.67000	99.98610			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	101.32946		0.00000	101.30215			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.61000	97.58472		11.59500	97.59442			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	99.98173		0.00000	99.98173			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	101.25735		0.00000	101.23202			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	101.26813		9.28000	101.24262			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.34955		0.00000	101.32183			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.37500	100.09026		11.37000	100.07388			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.30935		0.00000	101.28246			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.34286		0.00000	101.31527			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.34286		0.00000	101.31527			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.84542		0.00000	99.84542			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.29326		0.00000	101.26670			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	101.35861		0.00000	101.33121			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	101.38452		0.00000	101.36651			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.98174		0.00000	99.98174			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	101.35861		0.00000	101.33121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.29594	0.00000	101.26932				0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	101.31153	0.00000	101.28509				0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	101.35870	0.00000	101.33130				0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.97932	0.00000	100.95962				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.07873	103.48458	14.06931	103.45427				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.27344	102.26769	15.27587	102.22051				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.15510	102.03552	14.15558	101.99599				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	101.77667	0.00000	101.74015				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	101.77667	0.00000	101.74015				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	101.77667	0.00000	101.74015				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	101.84314	0.00000	101.80523				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	101.54347	0.00000	101.51176				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	16.30698	100.00000	16.27604				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.12791	100.00000	21.07617				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.22878	100.00000	19.18168				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.86962	100.00000	11.84054				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.88259	100.00000	11.85381				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.35093	100.00000	14.31578				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.43483	100.00000	12.40438				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.57117	0.00000	100.55367				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.51786	0.00000	100.49924				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	6.79435	100.00000	6.76075				0.00	0	37,500,000,000.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	6.79435	100.00000	6.76075				0.00	0	37,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP80U	On 19/05/2014	Spot Bond	100.00000	66.66667	100.00000	66.66667				0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000	95.54974	100.00000	95.30026				0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	84.88372	100.00000	84.68677				0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	80.04386	100.00000	79.86871				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.96000	176.15180	1.96000	176.07848				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.07000	149.02121	8.04000	149.58905				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.07000	149.33797	8.04000	149.90146				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.45500	97.98762	8.42500	98.20403				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	101.56926	0.00000	101.54813				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	101.22103	0.00000	101.20097				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.99500	98.17313	7.99000	98.16827			159,900,000,000.00	20,000,000	600,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.34614	0.00000	101.32758				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.55393	0.00000	100.53409				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.56530	0.00000	100.54504				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.60316	0.00000	100.58155				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.64099	0.00000	100.61802				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.74650	0.00000	100.71972				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	14.41097	100.00000	14.37568				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.37728	0.00000	100.35816				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.39615	0.00000	100.37608				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.40423	0.00000	100.38376				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.40693	0.00000	100.38632				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.43923	0.00000	100.41699				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.48224	0.00000	100.45784				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32DU	On 30/10/2016	Spot Bond	100.00000		14.09642	100.00000	14.06189				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		14.09642	100.00000	14.06189				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		101.20431	0.00000	101.18548				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		101.30026	0.00000	101.27991				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		101.32643	0.00000	101.30566				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.46000		102.39494	8.44500	102.40911				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		101.40490	0.00000	101.38289				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		101.54423	0.00000	101.52002				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		10.08120	100.00000	10.05678				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		10.08120	100.00000	10.05678				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.28500		103.70218	6.25500	103.69121				0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.50861	0.00000	100.49106				0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000		98.65361	0.00000	98.63613				0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000		99.74622	0.00000	99.73036				0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000		98.12443	0.00000	98.10690				0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000		97.40575	0.00000	97.38834				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		99.98378	0.00000	99.96760				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		99.98068	0.00000	99.96168				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		99.98255	0.00000	99.96511				0.00	300,000,000	300,000,000.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		99.98165	0.00000	99.96330				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		99.98000	0.00000	99.96001				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		99.97315	0.00000	99.94633				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		99.96192	0.00000	99.92586				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BSR11U	On 19/06/2015	Spot Bond	100.00000		43.80309		100.00000	43.69697			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		19.82139		100.00000	19.77285			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		101.24292		0.00000	101.22265			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.01922		0.00000	99.99977			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.61500		102.93509		7.58500	102.92799			761,500,000.00	100,000	100,000.00
CBL08	On 02/11/2016	Spot Bond	9.56000		110.39106		9.54500	110.39720			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.61916		0.00000	100.58937			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.21000		102.69525		9.19500	102.69694			921,000,000.00	100,000	630,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.28500		102.38625		11.28000	102.37240			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.50092		0.00000	100.47272			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.53500		103.46011		11.53000	103.44586			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.18090		0.00000	100.16176			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.45000		100.02458		9.43500	100.03786			2,835,000,000.00	300,000	300,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		99.91921		0.00000	99.89235			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.97500		99.08980		11.97000	99.07668			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.36860		0.00000	100.34768			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		101.86921		0.00000	101.84113			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.27477		0.00000	100.25463			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.22000		92.77581		10.18500	92.89695			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.90000		120.85600		9.87000	121.02010			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.75000		116.84768		9.72000	117.02226			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.08000		116.11704		9.05000	116.31298			0.00	0	2,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		102.14458		0.00000	102.11431			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.81000		102.08997		11.79500	102.08264			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR12		On 14/11/2014	Spot Bond	0.00000	100.14488		0.00000	100.12070			0.00	0	0.00
CGR13		On 27/06/2016	Spot Bond	0.00000	101.50522		0.00000	101.47714			0.00	0	0.00
CGR14		On 13/02/2018	Spot Bond	0.00000	100.19978		0.00000	100.17083			0.00	0	0.00
CGR7		On 22/07/2014	Spot Bond	0.00000	101.04720		0.00000	101.00958			0.00	0	0.00
CGR8		On 22/07/2015	Spot Bond	0.00000	101.19681		0.00000	101.15379			0.00	0	0.00
CIG01		On 06/06/2015	Spot Bond	0.00000	101.84286		0.00000	101.81832			0.00	0	0.00
CIG02		On 30/08/2016	Spot Bond	0.00000	101.87234		0.00000	101.84929			0.00	0	0.00
CLN126		On 20/08/2015	Spot Bond	0.00000	99.99962		0.00000	99.96505			0.00	0	0.00
CLN130		On 20/08/2015	Spot Bond	0.00000	99.99963		0.00000	99.96543			0.00	0	0.00
CLN134		On 20/08/2015	Spot Bond	0.00000	99.99957		0.00000	99.96341			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.13627		0.00000	100.03470			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	101.32151		0.00000	101.29977			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	102.34057		0.00000	102.32216			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	101.70098		0.00000	101.67428			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	103.85971		10.11000	103.83141			0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	101.70098		0.00000	101.67428			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.85971		0.00000	100.83955			0.00	0	0.00
CLN187		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	117.02295		2.76000	116.97169			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	116.95556		3.14000	116.90319			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	101.79537		8.25000	101.77301			0.00	0	0.00
CLN195		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN196	On 15/06/2016	Spot Bond	0.00000	101.70098		0.00000	101.67428			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	101.70098		0.00000	101.67428			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	116.55152		3.10000	116.49955			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	116.40291		2.40000	116.35319			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	101.87479		0.00000	101.84383			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.95733		0.00000	100.94008			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.69143		0.00000	100.67207			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.43500	100.93717		8.40000	100.98955			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.76661		0.00000	100.74684			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.75605		0.00000	100.73655			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.57323		0.00000	100.55243			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.58425		0.00000	100.56332			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.48500	101.03962		8.45000	101.09209			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.48500	101.03962		8.45000	101.09209			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	8.53500	104.18082		8.50000	104.23607			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	101.35469		0.00000	101.33240			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	101.49728		0.00000	101.47262			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.63753		0.00000	100.61819			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.63753		0.00000	100.61819			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	99.79675		100.17539	99.54497			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	101.83152		0.00000	101.80274			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.11913		0.00000	100.02027			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN239		On 20/03/2017	Spot Bond	0.00000	101.37391		0.00000	101.35130			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	99.88725		0.00000	99.86832			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	99.87957		0.00000	99.85939			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	102.16886		9.35000	102.14307			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	102.16886		9.35000	102.14307			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	99.88718		0.00000	99.86826			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	99.88686		0.00000	99.86788			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	99.81196		0.00000	99.78058			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	101.28061		0.00000	101.26147			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	99.81565		0.00000	99.78487			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	101.05881		0.00000	101.03948			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	101.05881		0.00000	101.03948			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	101.05881		0.00000	101.03948			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	101.05881		0.00000	101.03948			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	101.05881		0.00000	101.03948			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	101.08574		0.00000	101.06592			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	101.13044		0.00000	101.10978			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	101.13044		0.00000	101.10978			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	101.13044		0.00000	101.10978			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	101.13044		0.00000	101.10978			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	101.13044		0.00000	101.10978			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	101.13791		0.00000	101.11712			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN262	On 26/03/2019	Spot Bond	9.30500	102.74190		9.30000	102.73586			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.01899		0.00000	100.00000			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.40940		0.00000	100.38854			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	101.54543		0.00000	101.51997			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	99.81623		0.00000	99.78566			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	101.25146		0.00000	101.23038			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	101.24321		0.00000	101.22227			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	101.26348		0.00000	101.24271			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	99.96220		0.00000	99.94327			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	99.86306		0.00000	99.84011			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	101.26016		0.00000	101.23944			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	104.82367		0.00000	104.80333			0.00	656,600,000	328,300,000.00
CLN280	On 07/06/2017	Spot Bond	0.00000	101.53908		0.00000	101.51837			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.11049		0.00000	101.09095			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.03623		0.00000	101.01695			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	101.21020		0.00000	101.18982			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	101.39984		0.00000	101.37626			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	101.39984		0.00000	101.37626			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	101.39984		0.00000	101.37626			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	101.39984		0.00000	101.37626			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.16591		0.00000	100.14477			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	99.79949		0.00000	101.66368			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.56842		0.00000	101.54495			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.30224		0.00000	101.27842			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN292		On 26/06/2017	Spot Bond	0.00000	103.58019		0.00000	103.55967			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	101.16927		0.00000	101.14572			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	101.28731		0.00000	101.26376			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	101.02950		0.00000	101.00562			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	101.44922		0.00000	101.42535			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	101.16931		0.00000	101.14576			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	101.16931		0.00000	101.14576			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	101.16173		0.00000	101.13786			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	102.94588		0.00000	102.92440			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	100.13729		0.00000	100.11439			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.80500	93.23860		10.76500	93.42073			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.32500	94.71617		11.28500	94.89763			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	101.10796		0.00000	101.08519			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	101.46077		0.00000	101.43616			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.13414		0.00000	100.11175			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.54186		0.00000	100.52067			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.45717		0.00000	100.43391			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond	8.80500	100.46940		8.80500	100.44587			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	101.27621		0.00000	101.25470			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	102.18848		0.00000	102.16673			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	101.33721		0.00000	101.31469			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	101.36194		0.00000	101.33900			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	101.45747		0.00000	101.43292			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	101.32743		0.00000	101.30476			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	101.85872		0.00000	101.82708			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	101.85872		0.00000	101.82708			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	101.85872		0.00000	101.82708			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	101.52057		0.00000	101.49552			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	101.04836		0.00000	101.02992			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.50469		0.00000	100.48661			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	101.10796		0.00000	101.08519			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	101.07520		0.00000	101.05581			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.44679		0.00000	100.42513			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	101.69919		0.00000	101.67057			0.00	686,800,000	343,400,000.00
CLN341	On 30/06/2017	Spot Bond	0.00000	101.11468		0.00000	101.09177			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	101.93861		0.00000	101.90659			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	101.58663		0.00000	101.56048			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	101.20534		0.00000	101.18554			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN345	On 20/12/2023	Spot Bond		0.00000	101.41137		0.00000	101.38760			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.44232		0.00000	100.42087			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.16170		0.00000	100.14120			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	101.06749		0.00000	101.04824			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	101.08106		0.00000	101.05883			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.42244		0.00000	100.40213			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	99.83916		0.00000	99.81241			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	99.83916		0.00000	99.81241			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	99.83611		0.00000	99.81566			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	101.93377		0.00000	101.90116			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	99.82688		0.00000	99.79808			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	99.83261		0.00000	99.80476			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.42019		0.00000	100.39878			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.53839		0.00000	100.51734			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	101.15737		0.00000	101.13787			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	101.60520		10.55000	101.57683			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.98500	105.09705		9.94500	105.32275			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	101.22528		0.00000	101.20434			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.34727		0.00000	100.32194			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.12500	106.80843		12.08500	107.00892			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.36201		0.00000	100.33562			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.15500	106.38404		12.11500	106.57144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN368	On 26/07/2022	Spot Bond	10.58500	105.80671		10.54500	105.99347			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.36201		0.00000	100.33562			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.46130		0.00000	100.43894			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	101.63305		0.00000	101.60682			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	101.14703		0.00000	101.12302			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.82762		0.00000	100.80341			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.69621		0.00000	100.67483			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.65400		0.00000	100.63032			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.52000	102.53794		9.48500	102.68302			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.72864		0.00000	100.69947			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.96176		7.01000	38.95453			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	156.30956		0.00000	157.22196			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	8.45500	135.82200		8.42500	136.00891			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.07000	149.02121		8.04000	149.58905			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.07000	149.33797		8.04000	149.90146			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	90.08256		0.00000	90.06342			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	89.99776		0.00000	89.97845			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.87866		0.00000	100.85657			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.87866		0.00000	100.85657			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	101.37124		0.00000	101.34868			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	101.27837		0.00000	101.25735			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	101.29667		0.00000	101.27535			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.87077		0.00000	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
CLNF09	On 20/06/2017	Spot Bond	0.00000		101.30095	0.00000	101.27903				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.54186	0.00000	100.52067				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		101.17883	0.00000	101.15898				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.69751	0.00000	100.67668				0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.71038	0.00000	100.68968				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		99.86644	0.00000	99.84411				0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.79590	0.00000	100.77296				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.98500		105.58580	8.95000	105.60394				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.91000		104.39657	8.89500	104.42174				0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.13000		117.65692	10.09500	117.84609				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.33500		108.35046	8.30000	108.37759				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.72000		106.88048	9.68500	107.03100				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.11500		95.35292	10.07500	95.54941				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.80000		97.02018	10.77000	97.19918				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.80000		94.72901	10.77000	94.90109				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.03183	0.00000	100.01351				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		99.84313	0.00000	99.82341				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		101.55811	0.00000	101.53826				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.35105	0.00000	100.33123				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.04000		103.94733	11.00500	104.11370				0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.87729	100.00000	11.84851				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.45631	0.00000	100.43830				0.00	656,600,000	328,300,000.00
DENG44	On 29/09/2017	Spot Bond	8.18500		97.13201	8.17000	97.15316				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG50	On 25/08/2014	Spot Bond	0.00000	99.90064		0.00000	99.88411			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	101.25845		0.00000	101.24171			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	100.00000	64.84875		100.00000	64.74576			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	101.40907		0.00000	101.38934			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000	100.23877		0.00000	100.22171			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	101.12226		0.00000	101.08950			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	101.69591		0.00000	101.66734			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.88591		0.00000	100.85225			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	101.30846		0.00000	101.28038			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.37198		0.00000	101.34253			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.21500	113.68403		7.18000	113.73444			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.37500	107.44540		8.34500	107.55944		12,735,025,000,000.00		1,520,600,000	4,370,000,000.00
DV23	On 27/02/2023	Spot Bond	8.86500	109.06003		8.82500	109.28556		15,160,036,500,000.00		1,710,100,000	5,960,000,000.00
DV24	On 18/02/2024	Spot Bond	8.97500	106.99078		8.93500	107.22955			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.56000	106.73313		9.52000	107.02899			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	101.17365		0.00000	101.15666			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	101.21923		0.00000	101.20221			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.01658		0.00000	99.99984			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	101.12509		0.00000	101.10722			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.00500	130.45055		7.97500	130.59070			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	101.91274		0.00000	101.88050			0.00	400,000,000	400,000,000.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	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
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	133.79643		0.10000	133.74759			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.96000	120.40501		1.96000	120.35500			0.00	0	3,580,000,000.00
EL29	On 19/11/2029	Spot Bond	1.97000	108.08139		1.97000	108.03647			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.11500	107.21768		2.11500	107.17261			0.00	0	21,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.62000	107.54730		9.58500	107.68457			1,808,560,000,000.00	188,000,000	47,000,000.00
EMM02	On 11/03/2021	Spot Bond	9.47000	108.18014		9.43500	108.33287			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.85000	101.67836		9.82000	101.84132			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.25000	95.02412		10.21000	95.17603			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.41000	102.16159		10.37000	102.32634			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.01832		0.00000	99.99995			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	101.20661		0.00000	101.18893			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.21037		0.00000	100.19227			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.01753		0.00000	100.00000			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.01766		0.00000	100.00000			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	94.31525		100.00000	94.07216			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000	66.66670		100.00000	66.66670			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	76.35983		100.00000	76.20042			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	73.56742		100.00000	73.42429			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	80.93126		100.00000	80.75221			1,380,000,000,000,000.00	13,800,000,000	13,800,000,000.00
EQ208U	On 11/07/2014	Spot Bond	100.00000	87.52998		100.00000	87.32057			550,000,000,000,000.00	5,500,000,000	5,500,000,000.00
EQS01	On 18/11/2014	Spot Bond	3.00000	127.37230		3.00000	127.31583			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.39500	106.48590		11.36000	106.48964			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS04	On 22/09/2015	Spot Bond	0.00000	104.93426		0.00000	104.91162			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.57791		0.00000	100.55463			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	101.30989		0.00000	101.28774			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.89500	97.02839		9.89000	97.01824			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.97040		0.00000	100.94916			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	101.69758		0.00000	101.67588			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.02138		0.00000	100.00006			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.01962		0.00000	100.00004			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.02030		0.00000	100.00000			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.02176		0.00000	100.00003			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.02228		0.00000	100.00000			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.01811		0.00000	100.00001			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.01872		0.00000	100.00009			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.01885		0.00000	100.00000			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.01965		0.00000	100.00000			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.01869		0.00000	100.00000			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.01936		0.00000	100.00000			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.78500	102.86236		6.75000	102.88633			0.00	0	2,700,000,000.00
ES18	On 20/04/2018	Spot Bond	7.70000	105.90418		7.69500	105.89951			6,931,540,000,000.00	900,200,000	7,557,000,000.00
ES23	On 25/01/2023	Spot Bond	8.39500	112.90945		8.35500	113.14282			3,541,926,055,000.00	421,909,000	8,117,075,200.00
ES26	On 02/04/2026	Spot Bond	8.66000	95.07971		8.63000	95.26897			10,399,794,000,000.00	1,200,900,000	12,970,300,000.00
ES33	On 15/09/2033	Spot Bond	9.39000	84.61603		9.35000	84.90360			3,829,242,000,000.00	407,800,000	12,265,474,800.00
ES42	On 25/04/2042	Spot Bond	9.60500	89.90170		9.57000	90.18642			0.00	0	11,800,000,000.00
EXX01	On 19/05/2017	Spot Bond	100.00000	8.69719		100.00000	8.67003			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EXX02	On 19/05/2019	Spot Bond	100.00000		1.54791	100.00000	1.54308				0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		99.88462	0.00000	99.86524				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.65768	0.00000	100.63773				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		101.10049	0.00000	101.08039				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		99.86275	0.00000	99.84544				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.73008	0.00000	100.71210				0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		101.28685	0.00000	101.26847				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.70565	100.00000	10.67971				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.41844	100.00000	10.39320				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		101.25407	0.00000	101.23393				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		101.30608	0.00000	101.28512				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		101.41004	0.00000	101.38740				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		101.51389	0.00000	101.48959				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.63500		102.30554	6.60000	102.29876				796,200,000,000.00	120,000,000	900,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.37500		100.28559	9.37000	100.27830				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		101.25362	0.00000	101.23608				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		101.25355	0.00000	101.23601				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.53059	0.00000	100.50921				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		103.61894	0.00000	103.59795				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.17500		107.82111	11.17000	107.80682				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		99.91058	0.00000	99.88452				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.13000		128.66755	2.13000	128.61341				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.09000		274.37788	2.09000	274.26278				0.00	0	110,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI25	On 31/01/2025	Spot Bond	2.22000	108.72693		2.22000	108.68090			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.51000	153.74753		2.51000	153.68135			0.00	0	450,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.33000	209.78254		2.33000	209.69316			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.64500	109.61661		7.61000	109.63987			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.92200	60.12010		7.92200	60.10102			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47800	37.95159		9.47800	37.94129			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000	36.66063		9.71000	36.65041			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	104.69431		0.00000	104.66261			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	99.81885		0.00000	99.78861			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	99.82398		0.00000	99.79459			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	99.82398		0.00000	99.79459			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	102.10592		0.00000	102.07795			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	99.82703		0.00000	99.79814			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	101.53714		0.00000	101.51182			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	101.77583		0.00000	101.74794			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	101.32156		0.00000	101.29982			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	101.45757		0.00000	101.43357			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	101.93589		0.00000	101.91677			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	101.74972		0.00000	101.72225			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	101.44101		0.00000	101.41674			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC121		On 20/06/2017	Spot Bond	0.00000	101.37018		0.00000	101.34710			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	101.56443		0.00000	101.53808			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	101.41631		0.00000	101.39245			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	101.51014		0.00000	101.48471			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	101.87641		0.00000	101.84477			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.81901		0.00000	101.78835			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	15.76023		100.09221	15.72202			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC144	On 20/09/2017	Spot Bond	0.00000	101.27950		0.00000	101.25795			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	113.24556		0.00000	113.14142			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	101.53024		0.00000	101.50503			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	101.71918		0.00000	101.69082			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	99.83844		0.00000	99.81144			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	105.49560		0.00000	105.50312			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	101.42431		0.00000	101.40087			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	101.44093		0.00000	101.41720			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	101.30990		0.00000	101.28836			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	101.34216		0.00000	101.31956			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	101.77800		0.00000	101.74803			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	101.26421		0.00000	101.24624			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	101.24564		0.00000	101.22767			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	101.31743		0.00000	101.29524			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	55.19281		13.22500	55.17330			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	101.23826		0.00000	101.21740			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.23991		0.00000	101.21902			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	101.85195		0.00000	101.82137			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	101.29929		0.00000	101.27741			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.46500	96.67541		3.46500	96.63121			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	101.35864		0.00000	101.33575			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	101.35864		0.00000	101.33575			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	101.89895		0.00000	101.87626			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC173	On 30/06/2017	Spot Bond	0.00000	101.10796	0.00000	101.08519				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	99.36731	0.00000	99.34487				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	103.29188	0.00000	103.30923				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	101.27621	0.00000	101.25470				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.24485	0.00000	101.22389				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.34358	0.00000	100.31852				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	101.46900	0.00000	101.44426				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.16001	0.00000	100.13972				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.33990	0.00000	100.31509				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.49530	0.00000	100.47131				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	101.69591	0.00000	101.66734				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.32897	0.00000	101.30659				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	101.69427	0.00000	101.66572				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.23000	0.00000	101.20929				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	99.77367	0.00000	103.13642				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.34216	0.00000	101.31956				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.34216	0.00000	101.31956				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	101.26057	0.00000	101.24173				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.94598	0.00000	100.92612				0.00	1,360,000,000	680,000,000.00
FRC192	On 02/04/2019	Spot Bond	0.00000	101.00077	0.00000	100.97976				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.79033	0.00000	100.77134				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.79033	0.00000	100.77134				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.97825	0.00000	100.95441				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC196	On 09/04/2016	Spot Bond	0.00000	100.77441	0.00000	100.75534		0.00		0	0.00	
FRC197	On 09/04/2016	Spot Bond	0.00000	100.77108	0.00000	100.75209		0.00		0	0.00	
FRC198	On 10/04/2016	Spot Bond	0.00000	100.75727	0.00000	100.73824		0.00		0	0.00	
FRC199	On 10/04/2016	Spot Bond	0.00000	100.75944	0.00000	100.74036		0.00		0	0.00	
FRC200	On 17/04/2017	Spot Bond	0.00000	100.70229	0.00000	100.68098		0.00		0	0.00	
FRC201	On 17/04/2016	Spot Bond	0.00000	100.63536	0.00000	100.61609		0.00		0	0.00	
FRC202	On 17/04/2017	Spot Bond	0.00000	100.70229	0.00000	100.68098		0.00		0	0.00	
FRC203	On 17/04/2016	Spot Bond	0.00000	100.63268	0.00000	100.61349		0.00		0	0.00	
FRC204	On 06/05/2017	Spot Bond	0.00000	100.30094	0.00000	100.27890		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	100.64442	0.00000	100.62130		0.00		0	0.00	
FRC37	On 20/06/2015	Spot Bond	0.00000	101.42924	0.00000	101.40571		0.00		0	0.00	
FRC40	On 20/12/2015	Spot Bond	0.00000	101.42099	0.00000	101.39760		0.00		0	0.00	
FRC46	On 10/09/2017	Spot Bond	0.00000	101.57292	0.00000	101.55082		0.00		0	0.00	
FRC57	On 20/06/2014	Spot Bond	0.00000	101.21376	0.00000	101.19382		0.00		0	0.00	
FRC61	On 28/07/2017	Spot Bond	0.00000	100.45659	0.00000	100.43464		0.00		0	0.00	
FRC66	On 31/01/2022	Spot Bond	3.37000	118.20402	3.37000	118.15030		0.00		0	0.00	
FRC67	On 20/09/2016	Spot Bond	0.00000	101.44752	0.00000	101.42368		0.00		0	0.00	
FRC68	On 20/09/2016	Spot Bond	0.00000	101.46243	0.00000	101.43835		0.00		0	0.00	
FRC69	On 31/01/2022	Spot Bond	3.35000	118.36488	3.35000	118.31114		0.00		0	0.00	
FRC70	On 20/09/2014	Spot Bond	1.79000	123.37129	1.79000	123.34990		0.00		0	0.00	
FRC71	On 31/01/2022	Spot Bond	3.37000	118.20402	3.37000	118.15030		0.00		0	0.00	
FRC72	On 31/01/2017	Spot Bond	2.77000	122.63002	2.77000	122.57627		0.00		0	0.00	
FRC74	On 20/09/2016	Spot Bond	2.84000	127.37258	2.84000	127.34687		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC76	On 28/07/2017	Spot Bond		0.00000	100.51434		0.00000	100.48963			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	102.18797		0.00000	102.22564			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	101.95330		0.00000	101.92259			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	101.98808		0.00000	101.95681			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	101.25511		0.00000	101.23448			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	101.43760		0.00000	101.41394			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	104.53038		0.00000	104.50730			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	101.68282		0.00000	101.65507			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	101.61989		0.00000	101.59319			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	101.38007		0.00000	101.35682			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	101.81412		0.00000	101.78562			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	101.37841		0.00000	101.35520			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	103.82839		0.00000	103.84956			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	98.40338		0.00000	98.44604			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	98.24623		0.00000	98.32586			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	101.21490		0.00000	101.19675			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.65184		100.00000	9.62846			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	16.29594		100.00000	16.25646			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.91000	144.38270		4.91000	144.31138			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.97439		0.00000	100.95830			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	101.30525		0.00000	101.28817			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	102.49204		0.00000	102.47472			0.00	120,000,000	60,000,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	102.30611		0.00000	102.28846			0.00	54,850,000,000	82,150,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ18	On 21/02/2018	Spot Bond	0.00000	101.92511		0.00000	101.90909			0.00	46,000,000,000	23,500,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	101.26448		0.00000	101.24620			0.00	15,000,000,000	22,100,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	101.11111		0.00000	101.09239			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	100.00000	0.15942		100.00000	0.15823			0.00	0	21,700,000,000.00
FRS100	On 15/01/2024	Spot Bond	0.00000	95.35608		0.00000	95.35608			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.49000	128.46257		2.49000	128.40725			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.53328		0.00000	100.51417			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	100.76303		10.38000	100.73466			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	100.76303		10.38000	100.73466			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	100.34215		0.00000	100.32551			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	100.46265		0.00000	100.43911			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.63000	103.74916		2.63000	103.70407			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.64000	200.62210		2.64000	200.53494			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.60000	104.30843		2.60000	104.26319			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	100.76001		0.00000	100.74371			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.67000	199.76213		2.67000	199.67518			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	100.52512		0.00000	100.49970			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.60000	263.97805		2.60000	263.86366			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.10000	274.16921		2.10000	274.05414			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.82000	259.64046		2.82000	259.52641			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.50000	125.43840		2.50000	125.38436			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.42818		0.00000	100.40760			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.03000	125.59510		2.03000	125.54260			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS56	On 19/07/2016	Spot Bond		0.00000	100.60184		0.00000	100.58028			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.88290		0.00000	100.86220			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.30741		0.00000	100.28647			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.47000	103.54120		2.47000	103.49666			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	16.98123		104.97509	16.93827			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	21.38285		101.07593	21.33055			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	12.99689		100.44759	12.96527			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	101.19067		0.00000	101.17268			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	19.67305		100.76967	19.62507			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	111.48824		2.16000	111.44129			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	109.14129		2.18000	109.09521			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	98.42935		0.00000	98.42826			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.21000	108.83035		2.21000	108.78432			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	101.83911		0.00000	101.81665			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.30000	342.13596		2.30000	341.99049			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.88229		0.00000	100.86635			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.25030		0.00000	100.22861			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.23756		0.00000	100.21712			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.22457		0.00000	100.20503			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	101.68223		0.00000	101.66205			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	101.53856		0.00000	101.51889			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS98	On 21/11/2017	Spot Bond	0.00000	99.97282	0.00000	99.94567				0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.85239	0.00000	100.83140				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.00500	102.49627	5.97500	102.48840				0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.72500	103.16214	6.69000	103.17154				0.00	0	400,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.59500	102.26475	7.56000	102.31782				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.91000	103.19944	7.89500	103.22127				0.00	0	45,400,000,000.00
FRX18	On 14/04/2018	Spot Bond	8.08500	108.96170	8.08000	108.95538				0.00	0	31,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.56500	101.99286	8.53500	102.10045			2,569,500,000.00		300,000	11,700,300,000.00
FRX20	On 01/10/2020	Spot Bond	8.75000	101.15315	8.71500	101.29788				0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.29500	92.54824	9.25500	92.74822				0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.50000	112.96104	9.47000	113.14087				0.00	0	41,000,000,000.00
FRX26	On 01/10/2026	Spot Bond	9.67000	99.93557	9.64000	100.12222			6,769,000,000,000.00		700,000,000	28,200,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.04000	97.94358	10.00000	98.22859			2,008,000,000,000.00		200,000,000	100,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.24000	79.89554	10.20500	80.13971				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	101.07247	0.00000	101.05486				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.11403	0.00000	101.09574				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.13064	0.00000	101.11208				0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.17213	0.00000	101.15287				0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.23853	0.00000	101.21817				0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.28831	0.00000	101.26713				0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.50389	0.00000	101.47912				0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	99.99999	0.00000	99.98440				0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	99.99998	0.00000	99.98350				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A3	On 20/08/2038	Spot Bond	0.00000		99.99985		0.00000	99.98256			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		99.99987		0.00000	99.98240			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		99.99981		0.00000	99.98179			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		99.99976		0.00000	99.98094			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		99.99972		0.00000	99.98022			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		99.99952		0.00000	99.97707			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		101.08336		0.00000	101.06333			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.81922		0.00000	100.79863			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.26000		101.55267		9.24500	101.56507			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		100.24555		0.00000	100.22918			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	0.00000		99.54093		0.00000	99.52453			0.00	0	35,821,000,000.00
GRB95	On 28/07/2014	Spot Bond	0.00000		98.87587		0.00000	98.85957			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		100.46062		0.00000	100.44186			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.47064		0.00000	100.45149			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.49001		0.00000	100.47007			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.51400		0.00000	100.49310			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.54729		0.00000	100.52504			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000		101.42084		0.00000	101.40094			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.89655		0.00000	100.87792			0.00	30,000,000	30,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT03	On 15/10/2015	Spot Bond	0.00000	100.68705		0.00000	100.66725			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	102.64436		0.00000	102.62651			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.98745		0.00000	100.96980			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	101.38824		0.00000	101.36847			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	99.97989		0.00000	99.96008			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	100.93641		0.00000	100.91856			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	99.89954		0.00000	99.88266			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	100.00000	40.54124		100.00000	40.48176			0.00	0	45,000,000,000.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	101.20332		0.00000	101.18213			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.60815		0.00000	100.58365			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	101.03586		0.00000	101.01751			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	101.34743		0.00000	101.32765			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.35213		0.00000	100.33214			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.35787		0.00000	100.33768			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond	0.00000	100.41062		0.00000	100.39419			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond	0.00000	100.19677		0.00000	100.18037			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	100.56924		0.00000	100.54885			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.01471	98.88739		7.98039	98.92839			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.59578		0.00000	100.57444			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.36748		104.41639		8.33320	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		100.62988		0.00000	100.60731			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.81781		104.41639		8.78356	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		100.67153		0.00000	100.64747			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		100.68624		0.00000	100.66541			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.77712		0.00000	100.75472			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.80539		0.00000	100.78218			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.01986		0.00000	99.99988			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000		102.48365		9.89000	102.45633			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.11500		110.75551		8.08500	110.88236			2,434,500,000.00	300,000	4,960,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.89000		278.59180		1.89000	278.47646			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.90000		278.37924		1.90000	278.26392			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.40000		101.41355		9.36000	101.74413			940,000,000.00	100,000	2,980,100,000.00
HWAY35	On 31/07/2035	Spot Bond	9.29000		102.39227		9.25000	102.73448			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		58.50666		100.00000	58.36492			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		15.18909		100.00000	15.15229			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		86.16601		100.00000	88.99186			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF04U	On 09/10/2015	Spot Bond	100.00000	40.68832	100.00000	40.58867				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	20.76924	100.00000	20.71838				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	13.42177	100.00000	10.71053				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	61.96581	100.00000	61.81236				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.57000	115.68539	1.57000	115.63847				112,368,040,000.00	71,572,000	69,030,600,000.00
I2038	On 31/01/2038	Spot Bond	1.87000	119.11029	1.87000	119.06101				144,926,496,000.00	77,500,800	29,451,550,400.00
I2046	On 31/03/2046	Spot Bond	1.99000	116.84804	1.99000	116.79938				62,187,898,000.00	31,250,200	79,646,100,000.00
I2050	On 31/12/2050	Spot Bond	1.99000	125.90031	1.99000	125.84781				1,528,979,884,000.00	768,331,600	23,651,365,800.00
IBC01	On 16/03/2015	Spot Bond	0.00000	93.90000	0.00000	93.85000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.53500	104.09726	7.50000	104.10411				1,205,600,000,000.00	160,000,000	80,000,000.00
IBL13	On 12/03/2015	Spot Bond	0.00000	102.13439	0.00000	102.11549				0.00	80,000,000	40,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.37134	0.00000	101.35152				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.03500	104.13692	8.00000	104.17396				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.16000	107.67362	8.14500	107.70047				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.01757	0.00000	100.00001				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.76000	116.01655	4.76000	115.95957				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.85500	102.89943	7.82000	102.94899				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.27529	0.00000	100.25653				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.29144	0.00000	100.27159				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.61000	126.35565	1.61000	126.30427				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.10000	128.93350	2.10000	128.87935				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	101.33611	0.00000	101.31858				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	102.22073	0.00000	102.20271				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.28000	102.71037	8.26500	102.73695				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL40		On 15/06/2015	Spot Bond	0.00000	101.67430	0.00000	101.65653			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	102.92544	0.00000	102.90787			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.01492	0.00000	100.06973			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.80500	100.29876	8.80000	100.29324			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	9.21500	93.97423	9.18500	94.07406			921,500,000.00	100,000	100,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	101.49172	0.00000	101.47386			0.00	80,000,000	54,900,000.00
IBL49		On 02/04/2018	Spot Bond	8.36000	97.61787	8.34500	97.64383			2,508,000,000,000.00	300,000,000	150,000,000.00
IBL50		On 02/08/2020	Spot Bond	9.26500	101.89926	9.23500	102.01254			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.36603	0.00000	100.34745			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.37687	0.00000	100.35774			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	7.79500	101.08428	7.76000	101.13213			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	8.58500	100.77609	8.58000	100.76986			0.00	0	0.00
IBL56		On 31/01/2019	Spot Bond	0.00000	100.41719	0.00000	100.39603			0.00	0	0.00
IBL57		On 13/02/2017	Spot Bond	0.00000	100.12814	0.00000	100.10954			0.00	0	0.00
IBL58		On 13/02/2017	Spot Bond	7.93000	103.66423	7.91500	103.67860			0.00	0	0.00
IBL59		On 17/02/2019	Spot Bond	8.54500	104.86716	8.54000	104.86243			0.00	0	0.00
IBL60		On 17/02/2024	Spot Bond	9.61500	106.56710	9.57500	106.79619			0.00	0	0.00
IBL61		On 31/03/2019	Spot Bond	0.00000	100.93164	0.00000	100.91289			0.00	0	0.00
IBL62		On 24/04/2017	Spot Bond	0.00000	100.47839	0.00000	100.45987			0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00407	100.00000	0.00406			0.00	0	0.00
IDCG01		On 22/10/2016	Spot Bond	0.00000	100.51174	0.00000	100.49338			0.00	0	0.00
IDCG02		On 22/10/2018	Spot Bond	0.00000	100.53454	0.00000	100.51536			0.00	0	0.00
IDCG03		On 22/10/2020	Spot Bond	8.87000	98.07283	8.83500	98.21577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.41917		5.00000	100.40562			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.41917		5.00000	100.40562			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.49812		5.00000	101.48428			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.41917		5.00000	100.40562			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.72368		4.00000	100.71284			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	101.93510		0.00000	101.90955			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	101.86476		0.00000	101.83978			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	101.25572		0.00000	101.22992			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000	99.54712		100.00000	99.28025			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	107.21497		9.20000	107.18862			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	101.08127		0.00000	101.05951			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	101.08127		0.00000	101.05951			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.02144		0.00000	100.00011			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.58000		100.00000	8.55921			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.49159		0.00000	100.47328			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.26429		0.00000	100.24622			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.14202		0.00000	100.12398			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.53500	101.08231		9.50000	101.08381			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	101.48576		0.00000	101.46723			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	101.19739		0.00000	101.18006			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	99.68007		0.00000	99.65328			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	8.67368		100.00000	8.65267			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	94.07216		100.00000	93.83033			0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	93.48585		100.00000	93.25388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN249U		On 10/07/2014	Spot Bond	100.00000	87.74038	100.00000	87.52998				0.00	0	0.00
IN423U		On 03/06/2014	Spot Bond	100.00000	97.71575	100.00000	97.45860				0.00	0	0.00
IN424U		On 10/06/2014	Spot Bond	100.00000	95.95434	100.00000	95.70640				0.00	0	0.00
IN427U		On 01/07/2014	Spot Bond	100.00000	92.52520	100.00000	91.84983				0.00	0	0.00
IN428U		On 08/07/2014	Spot Bond	100.00000	88.00141	100.00000	87.39029				0.00	0	0.00
IN429U		On 15/07/2014	Spot Bond	100.00000	83.89468	100.00000	83.33909				0.00	0	0.00
IN430U		On 22/07/2014	Spot Bond	100.00000	98.36066	100.00000	97.56098				0.00	0	0.00
IN431U		On 29/07/2014	Spot Bond	100.00000	94.41279	100.00000	93.68654				0.00	0	0.00
IN432U		On 05/08/2014	Spot Bond	100.00000	89.55331	100.00000	88.89964				0.00	0	0.00
IN433U		On 12/08/2014	Spot Bond	100.00000	85.17483	100.00000	84.58333				0.00	0	0.00
INA421		On 20/05/2014	Spot Bond	5.90000	99.91924	5.90000	99.90311				0.00	0	0.00
INA422		On 27/05/2014	Spot Bond	5.90000	99.80640	5.90000	99.79030				0.00	0	0.00
INA424		On 10/06/2014	Spot Bond	5.90000	99.58148	5.90000	99.56546				0.00	0	0.00
INA426		On 24/06/2014	Spot Bond	5.95000	99.35217	5.95000	99.33608				0.00	0	0.00
INA427		On 01/07/2014	Spot Bond	5.95000	99.23966	5.95000	99.22361				0.00	0	0.00
INA428		On 08/07/2014	Spot Bond	5.95000	99.12741	5.95000	99.11139				0.00	0	0.00
INA430		On 22/07/2014	Spot Bond	6.05000	98.88544	6.05000	98.86923				0.00	0	0.00
INA432		On 05/08/2014	Spot Bond	6.05000	98.65905	6.05000	98.64292				0.00	0	0.00
INA433		On 12/08/2014	Spot Bond	6.05000	98.54624	6.05000	98.53015				0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	101.22347	0.00000	101.19883				0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	11.07873	102.57845	11.06931	102.55673				0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	11.07873	101.42864	11.06931	101.40717				0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	101.29621	0.00000	101.27337				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING135	On 10/12/2014	Spot Bond	0.00000	101.98916	0.00000	101.96109				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	101.27024	0.00000	101.24786				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.82481	6.50000	100.80719				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	101.39984	0.00000	101.37626				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.94532	0.00000	100.92630				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	101.28589	0.00000	101.26617				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.64913	0.00000	100.63063				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	101.25229	0.00000	101.22972				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.84288	0.00000	100.82336				0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	102.83562	0.00000	102.81986				0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	102.77274	0.00000	102.75671				0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	101.02847	0.00000	101.01113				0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	101.02020	0.00000	101.00300				0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	101.16399	0.00000	101.14714				0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	100.57186	0.00000	100.55508				0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.25140	0.00000	100.23419				0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.13515	0.00000	100.11798				0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.01604	0.00000	99.99997				0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.01584	0.00000	99.99997				0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	101.34912	0.00000	101.33186				0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	101.03890	0.00000	101.02267				0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.60318	0.00000	100.58598				0.00	0	0.00
ING252	On 20/06/2014	Spot Bond	0.00000	100.20695	0.00000	100.18970				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING89		On 31/12/2014	Spot Bond	0.00000	101.29594		0.00000	101.26932			0.00	0	0.00
INGR02		On 28/11/2014	Spot Bond	0.00000	101.35630		0.00000	101.33990			0.00	0	0.00
INGR04		On 08/05/2015	Spot Bond	0.00000	100.23178		0.00000	100.21247			0.00	0	0.00
INGR05		On 07/11/2014	Spot Bond	0.00000	97.04380		0.00000	97.02652			0.00	0	0.00
IP269U		On 18/06/2014	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
IP270U		On 10/07/2014	Spot Bond	100.00000	87.74038		100.00000	87.52998			0.00	0	140,000,000.00
IPC02U		On 04/07/2014	Spot Bond	100.00000	89.02439		100.00000	88.80779			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.70220		0.00000	100.68254			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.71677		0.00000	100.69670			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.72652		0.00000	100.70618			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.54500	101.51759		8.51000	101.58315			0.00	0	0.00
IPFC01		On 15/07/2014	Spot Bond	0.00000	100.57726		0.00000	100.56077			0.00	0	0.00
IPL5		On 28/09/2015	Spot Bond	0.00000	101.43354		0.00000	101.41302			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	8.76000	104.29846		8.74500	104.31783			1,752,000,000.00	200,000	200,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.84810		0.00000	100.82821			0.00	0	0.00
IPL8		On 10/10/2020	Spot Bond	0.00000	100.81891		0.00000	100.79832			0.00	0	0.00
IV012		On 26/11/2014	Spot Bond	0.00000	99.85852		0.00000	99.83485			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	101.31988		0.00000	101.29662			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.71500	106.16525		8.68000	106.17671			0.00	0	0.00
IV015		On 20/09/2022	Spot Bond	0.00000	103.26284		0.00000	103.24235			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	101.74057		0.00000	101.71743			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.19000	119.66074		3.19000	119.60693			0.00	0	200,000,000.00
IV019		On 31/03/2028	Spot Bond	3.69000	134.34754		3.69000	134.28545			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV022	On 02/04/2022	Spot Bond	0.00000	101.07603	0.00000	101.05344				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.87766	0.00000	100.85501				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.75846	0.00000	100.73552				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	101.55589	0.00000	101.53335				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	101.20494	0.00000	101.18249				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.57000	95.73010	3.57000	95.68606				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.57000	101.19443	3.57000	101.14787				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	101.66490	0.00000	101.64112				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.14247	0.00000	100.03997				0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	101.19739	0.00000	101.18006				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.37500	111.38701	10.37000	111.37333			9,381,166,300,000.00	904,208,800	1,456,052,200.00	
IV09	On 30/04/2018	Spot Bond	0.00000	100.51689	0.00000	100.49071				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.69000	134.34754	3.69000	134.28545				0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000	99.01479	100.00000	98.75075				0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000	95.45973	100.00000	95.21433				0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	91.18785	100.00000	90.53182				0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000	86.78760	100.00000	86.19317				0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000	82.79753	100.00000	82.25637				0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000	96.77419	100.00000	96.00000				0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000	88.25544	100.00000	87.62051				0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000	84.00000	100.00000	83.42465			1,800,000,000,000,000.00	18,000,000,000	18,000,000,000.00	
IWA01A	On 28/08/2014	Spot Bond	0.00000	101.45713	0.00000	101.43947				0.00	0	0.00
IWA02A	On 17/10/2014	Spot Bond	0.00000	100.58628	0.00000	100.56851				0.00	0	0.00
IWA03A	On 17/11/2014	Spot Bond	0.00000	100.01726	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
IVA420	On 15/05/2014	Spot Bond	5.90000	97.13454	5.90000	97.13454				0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	5.90000	99.77421	5.90000	99.75812				0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	5.90000	99.54944	5.90000	99.53342				0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	5.95000	99.20756	5.95000	99.19152				0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	5.95000	99.09538	5.95000	99.07938				0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	6.05000	98.96655	6.05000	98.95031				0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.05000	98.62679	6.05000	98.61067				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.16841	0.00000	100.14685				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.42273	0.00000	100.40241				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.87162	0.00000	100.85334				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.86431	0.00000	100.84540				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.18635	0.00000	100.16877				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	99.99995	0.00000	99.98274				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	99.95966	0.00000	99.93952				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	101.58456	0.00000	101.56512				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.71686	0.00000	100.69679				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.72174	0.00000	100.70154				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.73150	0.00000	100.71102				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.68757	0.00000	100.66832				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.56545	0.00000	100.54519				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.41926	0.00000	100.39907				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	101.24214	0.00000	101.22206				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.01763	0.00000	100.07186				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC025	On 26/02/2016	Spot Bond	0.00000	99.89736		0.00000	99.88013			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	99.89850		0.00000	99.88146			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.95921		0.00000	100.93863			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.71893		0.00000	100.70122			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.50300		0.00000	100.48353			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.37389		0.00000	100.35587			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	55.23830		100.00000	55.10449			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	66.66670		100.00000	66.66670			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	50.00006		100.00000	50.00005			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.41411		0.00000	100.39315			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	58.14797		100.00000	58.00555			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.23349		0.00000	101.21398			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	26.14876		100.00000	26.08328			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.74186		0.00000	100.72048			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	81.05727		100.00000	80.87912			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	64.91394		100.00000	64.75139			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	57.10392		100.00000	56.96407			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	66.04177		100.00000	65.91648			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	56.61230		100.00000	56.47516			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	63.70403		100.00000	63.54971			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	79.31034		100.00000	79.08309			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	101.79043		0.00000	101.76716			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.44311		0.00000	100.41816			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.45000	140.84332		8.42000	141.11700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK02	On 26/03/2015	Spot Bond	0.00000	101.47272	0.00000	101.45462				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	101.19123	0.00000	101.17242				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	99.84790	0.00000	99.82876				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	101.49005	0.00000	101.47130				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.40001	0.00000	100.37971				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.86000	98.72879	8.84500	98.74577				3,544,000,000.00	400,000	20,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.01000	96.56947	8.99500	96.59311				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.36500	101.45009	9.33500	101.56321				1,873,000,000.00	200,000	200,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	101.99528	0.00000	101.96581				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.53500	104.86129	10.50000	104.88129				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	102.18009	0.00000	102.14784				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.97959				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.97822				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.97658				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.67630	0.00000	100.65929				0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	100.22547	0.00000	100.20918				0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	99.72919	0.00000	99.71326				0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	98.69754	0.00000	98.69435				0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	97.53434	0.00000	97.51697				0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	98.93742	0.00000	98.92132				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	67.75297	100.00000	67.62443				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	81.05727	100.00000	80.87912				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.40126		0.00000	101.38372			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	60.52746		100.00000	60.38083			0.00	0	0.00
MAQ20U	On 19/05/2014	Spot Bond	100.00000	66.66667		100.00000	66.66667			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	93.02326		100.00000	92.30769			0.00	0	0.00
MAQ22U	On 09/06/2014	Spot Bond	100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
MAQ23U	On 19/06/2014	Spot Bond	100.00000	92.40506		100.00000	100.00000			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	99.90189		0.00000	99.88540			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.93300		0.00000	100.91514			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.63909		0.00000	100.62024			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	101.52426		0.00000	101.50672			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	101.97684		0.00000	101.95880			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	101.28127		0.00000	101.26335			0.00	0	1,500,000,000.00
MBF034	On 10/09/2014	Spot Bond	0.00000	101.20324		0.00000	101.18642			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	101.59625		0.00000	101.57847			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.13459		0.00000	100.11737			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.23513		0.00000	100.21670			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.59692		0.00000	100.57971			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.64364		0.00000	100.62536			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	93.24324		100.00000	92.92929			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	55.53930		100.00000	55.40474			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	24.19796		100.00000	24.13934			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	59.07705		100.00000	58.93393			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.72500	102.04114		8.72000	102.03711			872,500,000.00	100,000	170,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.61500	101.97751		8.61000	101.97384			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MCB3M	On 13/12/2014	Spot Bond	0.00000	101.44927	0.00000	101.42797				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	101.34739	0.00000	101.32761				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.66796	0.00000	100.64926				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.77645	0.00000	100.75750				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.78205	0.00000	100.76296				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.80998	0.00000	100.79023				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.44262	0.00000	102.42178				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	102.56869	0.00000	102.54686				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.09500	102.09159	8.08000	102.10160				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.79500	105.49972	8.79000	105.49357				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.54500	106.19014	9.51000	106.35276				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.58000	105.42881	6.55000	105.42697				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	101.12231	0.00000	101.10389				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	101.16384	0.00000	101.14472				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.56500	104.52838	9.53500	104.62805				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.55000	102.67955	7.51500	102.70263				0.00	0	4,760,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	101.62912	0.00000	101.60923				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.02000	103.51030	9.00500	103.52413				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	101.25818	0.00000	101.23849				0.00	5,600,000,000	2,800,000,000.00
MMIG02	On 17/03/2026	Spot Bond	9.42000	104.91855	9.38500	105.06952			1,884,000,000,000.00		200,000,000	500,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	10.20420	100.00000	10.17948				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	101.56266	0.00000	101.54360				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.72000	103.36674	8.70500	103.38161				872,000,000.00	100,000	90,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN02	On 13/07/2014	Spot Bond	6.06500	104.16038		6.03500	104.14789			2,426,000,000.00	400,000	10,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.63500	105.12938		7.60000	105.14613			0.00	0	150,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.66000	107.50869		8.64500	107.52519			866,000,000.00	100,000	100,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.97340		100.89771	5.95881			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.05387		100.61875	6.03913			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	100.11368		0.00000	100.01570			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.11525		0.00000	100.01702			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.11589		0.00000	100.01753			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.12575		0.00000	100.02589			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.13701		0.00000	100.03539			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.38333		100.00000	0.38240			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.38333		100.00000	0.38240			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.96500	95.89056		8.92500	96.09623			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.48500	101.04221		7.45000	101.09066			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.08500	103.45990		9.05500	103.57920			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.67086		0.00000	100.65409			0.00	40,000,000	20,000,000.00
NBK12A	On 19/03/2021	Spot Bond	8.87000	104.12938		8.83500	104.28453			6,297,700,000,000.00	710,000,000	410,000,000.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.07299		0.00000	100.05590			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.31500	104.24960		9.27500	104.48284			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	101.34559		0.00000	101.32919			0.00	20,000,000	20,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK14B		On 27/08/2015	Spot Bond	0.00000	101.80471		0.00000	101.78742			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	102.75187		0.00000	102.73465			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.44964		0.00000	100.43152			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	101.60140		0.00000	101.58432			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	101.10424		0.00000	101.08593			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.23500	105.97557		7.20000	105.99990			723,500,000.00	100,000	670,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	103.07999		0.00000	103.06187			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.62500	113.77402		8.62000	113.77038			1,725,000,000.00	200,000	200,000.00
NBK4		On 28/10/2024	Spot Bond	10.62500	34.84365		10.59500	34.93282			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.63500	102.58256		7.60000	102.59252			0.00	0	950,000,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.57680		0.00000	100.55614			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.60694		0.00000	100.58519			0.00	0	0.00
NBK9A		On 23/03/2016	Spot Bond	7.98500	103.76866		7.95000	103.80656			3,514,198,500,000.00	440,100,000	920,100,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	101.08714		0.00000	101.06802			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	99.87876		0.00000	99.85844			0.00	0	0.00
NCLN54		On 31/03/2015	Spot Bond	0.00000	101.09477		0.00000	101.07273			0.00	0	0.00
NCLN55		On 07/04/2015	Spot Bond	0.00000	100.90985		0.00000	100.88852			0.00	0	0.00
NCLN56		On 15/04/2015	Spot Bond	0.00000	100.74207		0.00000	100.72068			0.00	0	0.00
NCLN58		On 01/06/2015	Spot Bond	0.00000	101.61142		0.00000	101.59088			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN61	On 30/11/2015	Spot Bond	0.00000		89.67030		0.00000	89.65182			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		101.52604		0.00000	101.50661			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		100.50706		0.00000	100.48663			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000		100.55091		0.00000	100.52872			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.42772		0.00000	100.40712			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000		100.78992		0.00000	100.76781			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		85.89833		0.00000	85.87922			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		101.22927		0.00000	101.21125			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.02553		0.00000	100.07810			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		101.21777		0.00000	101.19776			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		101.15136		0.00000	101.13245			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.84119		0.00000	100.82047			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		101.11066		0.00000	101.09242			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		101.09956		0.00000	101.08102			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		101.09872		0.00000	101.08021			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.37735		0.00000	100.35819			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		101.27621		0.00000	101.25470			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.79500		107.01039		9.76500	107.17656			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		101.26795		0.00000	101.24659			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.83000		105.82409		9.80000	105.99450			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		101.27621		0.00000	101.25470			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		101.14086		0.00000	101.12163			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		101.44847		0.00000	101.42914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED11	On 17/09/2015	Spot Bond		8.48500	104.33535		8.45000	104.35580			0.00	0	2,260,000,000.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.57056		0.00000	100.54737			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	101.81920		0.00000	101.79596			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		10.00500	104.07101		10.00000	104.07486			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.93373		0.00000	100.91091			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.72775		0.00000	100.71069			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.11000	109.97460		12.09500	109.99307			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	109.72273		0.00000	109.70962			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond		0.00000	102.52782		0.00000	102.51278			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	101.94328		0.00000	101.91810			0.00	600,000,000	300,000,000.00
NILB10	On 08/12/2016	Spot Bond		2.11000	165.27211		2.11000	165.20270			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.61500	106.43900		8.58500	106.55897			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond		0.00000	101.23971		0.00000	101.22231			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond		0.00000	101.20222		0.00000	101.18482			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.24500	105.37931		9.21500	105.49405			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	99.96378		0.00000	99.94566			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	99.96794		0.00000	99.95185			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.21650		0.00000	100.19998			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	99.96598		0.00000	99.94893			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	99.96465		0.00000	99.94693			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		9.44500	106.57291		9.41500	106.71945			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	99.96336		0.00000	99.94497			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B14	On 22/05/2015	Spot Bond		0.00000	99.96471		0.00000	99.94699			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	99.96384		0.00000	99.94571			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		9.64500	105.31692		9.61500	105.42893			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	99.96121		0.00000	99.94174			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	99.96282		0.00000	99.94416			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	99.96329		0.00000	99.94490			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	99.95279		0.00000	99.92928			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	99.95614		0.00000	99.93429			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	99.96220		0.00000	99.94327			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.48500	119.66773		8.48000	119.66050			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond		8.82000	120.78130		8.78500	120.98553			0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.00500	172.08814		2.00500	172.01635			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.17000	130.20640		9.14000	130.45507			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.47756		0.00000	100.45851			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.38771		0.00000	100.36804			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	101.16980		0.00000	101.15174			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	101.14306		0.00000	101.12294			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	99.87240		0.00000	99.85405			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	99.86766		0.00000	99.84864			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	101.86125		0.00000	101.83852			0.00	20,000,000	10,000,000.00
NYT102	On 28/05/2020	Spot Bond		0.00000	102.36064		0.00000	102.33044			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	18.92366		100.00000	18.87628			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OCT1A1	On 18/10/2015	Spot Bond	100.00000		39.79147	100.00000	39.69402				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.76500		103.45719	6.73000	103.48665				2,706,000,000.00	400,000	20,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		14.08891	100.00000	14.05478				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		61.69724	100.00000	61.54613				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.11209	0.00000	100.01436				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.48370	0.00000	100.46547				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		101.45119	0.00000	101.43262				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		101.37694	0.00000	101.35839				0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000		101.42522	0.00000	101.40921				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.54548	0.00000	101.52715				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		101.34427	0.00000	101.32444				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		101.26631	0.00000	101.24897				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		101.14998	0.00000	101.13151				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		101.13089	0.00000	101.11273				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		101.24782	0.00000	101.22830				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		101.19336	0.00000	101.17420				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		101.15345	0.00000	101.13493				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		101.31408	0.00000	101.29351				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		101.24540	0.00000	101.22540				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		101.19510	0.00000	101.17591				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		101.38728	0.00000	101.36556				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		101.30608	0.00000	101.28512				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2D1H	On 15/06/2036	Spot Bond	0.00000	101.24367	0.00000	101.22370				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.39124	0.00000	100.37242				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.40257	0.00000	100.38321				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.40767	0.00000	100.38807				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.41900	0.00000	100.39885				0.00	5,800,000,000	2,900,000,000.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.46767	0.00000	100.44518				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.47897	0.00000	100.45595				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.42830	0.00000	100.40659				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.53500	104.54137	6.50000	104.53472				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.43500	97.96204	6.40500	97.95451				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.87000	40.88189	7.84000	41.01021				0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.53500	111.07385	6.50000	111.10094			794,018,837,500,000.00	21,502,500,000	22,318,400,000.00	
R158	On 15/09/2015	Spot Bond	6.53500	111.07385	6.50000	111.10094				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.43500	91.97573	6.40000	92.00118				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.53500	117.17132	6.50000	117.23228				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.36500	86.46696	6.33000	86.52041				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.05000	123.47689	8.02000	123.71581			7,757,568,781,025,000.00	63,673,140,500	73,295,999,800.00	
R187P	On 21/12/2026	Spot Bond	7.79000	38.21343	7.76000	38.34457				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.71000	35.77434	7.68000	35.90760				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.60000	284.84225	1.60000	284.72659			244,952,640,000.00	153,095,400	27,426,100,000.00	
R201	On 21/12/2014	Spot Bond	6.06500	105.12436	6.03500	105.12455			35,177,000,000,000.00	5,800,000,000	70,030,881,800.00	
R202	On 07/12/2033	Spot Bond	1.84000	225.33867	1.84000	225.24568			8,026,342,016,000.00	4,362,142,400	50,600,400,000.00	
R2023	On 28/02/2023	Spot Bond	7.91500	100.65718	7.87500	100.88458			2,503,968,029,500,000.00	16,357,300,000	26,706,600,000.00	
R203	On 15/09/2017	Spot Bond	7.16000	104.63436	7.14500	104.65893			2,193,724,476,000,000.00	06,386,100,000	66,720,800,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 31/01/2030	Spot Bond		8.61000	97.19002		8.57500	97.45520			836,507,994,000,000.00	97,155,400,000	36,701,399,900.00
R2037	On 31/01/2037	Spot Bond		8.81500	99.46828		8.78500	99.73047			2,599,367,200,000,000.00	94,880,000,000	59,705,100,000.00
R204	On 21/12/2018	Spot Bond		7.37500	105.68198		7.37000	105.68042			5,865,685,684,812,500.00	95,347,211,500	06,560,447,800.00
R2048	On 28/02/2048	Spot Bond		8.88500	100.46373		8.85000	100.80959			2,170,633,932,000,000.00	44,303,200,000	55,978,200,000.00
R207	On 15/01/2020	Spot Bond		7.56500	101.06133		7.53500	101.17560			2,997,670,588,000,000.00	96,255,200,000	99,000,850,000.00
R208	On 31/03/2021	Spot Bond		7.72000	95.81560		7.68500	95.97406			3,321,094,219,896,000.00	30,193,551,800	05,060,985,400.00
R209	On 31/03/2036	Spot Bond		8.72000	76.89767		8.68000	77.19546			1,920,090,808,000,000.00	20,193,900,000	48,454,800,000.00
R210	On 31/03/2028	Spot Bond		1.79000	167.17771		1.79000	167.10901			17,641,924,244,000.00	9,855,823,600	28,754,351,800.00
R211	On 31/01/2017	Spot Bond		0.91000	128.67044		0.91000	128.62059			350,312,144,000.00	384,958,400	27,778,679,200.00
R212	On 31/01/2022	Spot Bond		1.53000	134.10767		1.53000	134.05344			5,096,134,710,000.00	3,330,807,000	56,265,800,000.00
R213	On 28/02/2031	Spot Bond		8.61000	87.36812		8.57000	87.66421			3,097,880,321,256,000.00	59,800,269,600	15,505,333,400.00
R214	On 28/02/2041	Spot Bond		8.81500	77.75793		8.78000	78.02779			5,008,504,937,000,000.00	68,179,800,000	49,487,700,000.00
R226C	On 15/09/2014	Spot Bond		6.03500	98.08630		6.00500	98.07980			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.59500	94.81441		6.56000	94.82414			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.43500	91.97573		6.40000	92.00118			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.35500	89.23452		6.32000	89.27455			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.36500	86.46696		6.33000	86.52041			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		6.12000	99.46632		6.09000	99.45241			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		6.07000	96.54553		6.04000	96.54628			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.50500	93.27275		6.47000	93.29084			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.37500	90.51546		6.34000	90.54870			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.35500	87.75491		6.32000	87.80208			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.41500	84.92449		6.38000	84.98439			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R331C	On 21/06/2017	Spot Bond	7.13500	80.53458	7.12000	80.55512				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.18500	77.62591	7.17000	77.65122				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.38000	74.35978	7.37500	74.35964				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.36000	71.77704	7.35500	71.77868				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.34000	69.29738	7.33500	69.30067				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.33000	66.88024	7.32500	66.88505				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.52500	63.78148	7.49500	63.88094				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.50500	61.54682	7.47500	61.65175				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.64000	58.77641	7.60500	58.90496				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.61000	56.73804	7.57500	56.87178				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.58000	54.78621	7.54500	54.92468				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.55000	52.91684	7.51500	53.05959				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.51000	51.17085	7.47500	51.31763				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.47000	49.50158	7.43500	49.65203				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.99000	45.36904	7.96000	45.49152				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.95000	43.80422	7.92000	43.92888				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.91000	42.30968	7.88000	42.43628				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.87000	40.88189	7.84000	41.01021				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.83000	39.51753	7.80000	39.64735				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.79000	38.21343	7.76000	38.34457				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.75000	36.96664	7.72000	37.09893				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.71000	35.77434	7.68000	35.90760				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.89997	0.00000	100.87403				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	99.86774	0.00000	101.90741				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.91664		0.00000	100.89098			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.80027		0.00000	100.77595			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	15.82961		100.00000	15.79126			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	5.85947		100.00000	5.84512			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	19.88105		100.00000	19.83289			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	101.45428		0.00000	101.43501			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.97259		0.00000	100.95302			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	101.40734		0.00000	101.38730			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	101.87218		0.00000	101.85403			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	101.69360		0.00000	101.67578			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.99379		0.00000	100.97631			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond		0.00000	100.09868		0.00000	100.08223			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.56256		0.00000	100.54248			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	99.99995		0.00000	99.98140			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.70258		0.00000	100.68255			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.30287		0.00000	100.28219			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	101.40905		0.00000	101.38932			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.84553		0.00000	100.82775			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.55767		0.00000	100.53769			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	101.58439		0.00000	101.56514			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	101.51239		0.00000	101.49195			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	101.52587		0.00000	101.50641			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP004	On 25/11/2014	Spot Bond	0.00000	100.19982		0.00000	100.17272			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	101.51008		0.00000	101.47906			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.63878		0.00000	100.60635			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.57327		0.00000	100.54414			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.57327		0.00000	100.54414			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	101.57815		0.00000	101.54869			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	101.76080		0.00000	101.72789			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	101.98915		0.00000	101.96109			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	105.83571		12.35000	105.80068			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	101.66101		0.00000	101.63768			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.80732		100.00000	12.77630			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	101.55390		0.00000	101.53208			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.08711		0.00000	100.06532			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.77214		0.00000	100.75018			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.61446		0.00000	100.59244			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	99.86271		0.00000	99.83971			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.74657		100.00000	2.73984			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	14.91429		100.00000	14.87776			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	22.01392		100.00000	21.96059			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.80128		100.00000	12.75453			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	19.56279		100.00000	19.51380			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.16667		0.00000	100.12496			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.85054		0.00000	100.80753			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.02000	105.58823		8.98500	105.74583			902,000,000.00	100,000	580,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW23	On 10/12/2023	Spot Bond		9.16500	106.36120		9.12500	106.59026			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.76000	108.24705		9.72000	108.53536			0.00	0	0.00
SA063U	On 23/05/2014	Spot Bond		100.00000	99.18478		100.00000	98.91599			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	98.87563		0.00000	98.87563			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.78500	106.68602		7.75000	106.74544			0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	99.87560		0.00000	99.85475			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		9.21000	105.83615		9.19500	105.85476			0.00	0	750,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.57353		0.00000	100.55217			0.00	400,000,000	400,000,000.00
SBK16	On 15/03/2023	Spot Bond		0.00000	101.37002		0.00000	101.34857			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.43402		0.00000	100.41206			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.57642		0.00000	100.55410			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.56616		0.00000	100.54424			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.63500	101.80199		7.60000	101.81493			1,527,763,500,000.00	200,100,000	1,160,000,000.00
SBK9	On 10/04/2018	Spot Bond		8.97500	99.04854		8.97000	99.04074			7,396,297,500,000.00	824,100,000	592,000,000.00
SBN27	On 15/09/2015	Spot Bond		7.99500	109.16286		7.96000	109.18495			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.85500	109.34403		7.82000	109.36659			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.78500	109.43478		7.75000	109.45757			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.56000	100.57991		8.54500	100.59943			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.93000	109.24692		7.89500	109.26923			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.89500	109.29222		7.86000	109.31465			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	101.23912		0.00000	101.21973			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	101.04297		0.00000	101.02944			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	101.38934		0.00000	101.36485			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN51	On 03/10/2016	Spot Bond	0.00000	100.96426		0.00000	100.94358			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.21000	103.38781		8.19500	103.40887			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.80554		0.00000	100.78680			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	101.12570		0.00000	101.10589			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	105.26575		0.00000	105.25292			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.87000	110.91154		8.83500	111.07464			0.00	0	80,000,000.00
SBS20	On 15/05/2026	Spot Bond	9.70000	102.58233		9.67000	102.76978			0.00	0	90,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.02974		0.00000	100.08137			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.47817		0.00000	100.46197			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.15432		0.00000	100.13596			0.00	160,000,000	80,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	102.59207		0.00000	102.57710			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.47500	101.49000		8.47000	101.48701			5,085,000,000.00	600,000	1,330,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	10.52581		100.00000	10.50226			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.45500	106.70108		9.41500	106.93284			0.00	0	2,550,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.48952		0.00000	100.47122			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.75000	95.85010		8.72000	96.04200			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.42000	95.75544		9.38500	95.91165			942,000,000.00	100,000	100,000.00
SBS9	On 07/07/2016	Spot Bond	7.58500	111.59741		7.55000	111.64565			1,517,000,000.00	200,000	10,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.13000	273.54439		2.13000	273.42936			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.55500	126.53568		1.55500	126.48442			0.00	0	80,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	106.07000		0.00000	106.07000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		100.22010		0.00000	100.19996			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		10.08120		100.00000	10.05678			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		124.50802		2.18000	124.45545			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.82481		6.50000	100.80719			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.38195		0.00000	101.35991			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		101.01339		0.00000	100.99299			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.66981		0.00000	102.64985			0.00	500,000,000	500,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.19000		102.22935		9.17500	102.24369			919,000,000.00	100,000	100,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		102.41201		0.00000	102.39154			0.00	0	8,300,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.80280		0.00000	100.78262			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		101.12913		0.00000	101.10878			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		101.02510		0.00000	101.00707			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.36054		0.00000	100.34301			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		13.45437		100.00000	13.42177			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		101.38668		0.00000	101.36663			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.83500		106.12398		7.80000	106.17397			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.97500		101.28285		8.97000	101.27553			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.51000		100.72129		8.49500	100.74098			0.00	0	1,890,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.01964		0.00000	100.00211			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		99.98138		0.00000	99.96291			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.33908		0.00000	100.32180			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	99.98131		0.00000	99.96270			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.41189		0.00000	100.39099			0.00	1,360,000,000	680,000,000.00
SSA01	On 28/06/2016	Spot Bond	8.26000	106.36744		8.24500	106.37281			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.76469		0.00000	100.74550			0.00	1,200,000,000	300,000,000.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.14727		0.00000	101.12885			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.67586		0.00000	100.65592			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.27000	95.32468		9.23500	95.45250			3,708,000,000.00	400,000	2,940,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	101.64338		0.00000	101.62242			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	101.18274		0.00000	101.16112			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.52396		0.00000	100.50285			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.32800	88.05195		9.29300	88.19051			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.39000	87.76861		9.35500	87.90645			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.31000	104.40853		7.28000	104.40516			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.82500	95.59149		8.79500	95.69458			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	101.31378		0.00000	101.29288			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.34000	101.20384		8.32500	101.22412			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.32000	107.69875		2.32000	107.65286			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.32500	102.06616		8.32000	102.06192			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.35824		0.00000	100.34098			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	99.84038		0.00000	99.81382			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.47000	111.79211		9.44000	111.99354			0.00	0	5,000,000,000.00
SSN018	On 02/09/2016	Spot Bond	0.00000	101.45351		0.00000	101.43502			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.82622		0.00000	100.80720			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN020	On 18/09/2014	Spot Bond	0.00000	101.24528	0.00000	101.22548				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.84000	78.41697	9.80000	78.66562				0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000	100.60675	0.00000	100.58885				0.00	0	2,500,000,000.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.57577	0.00000	100.55514				0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	100.00000	1.57247	100.00000	1.56507			750,000,000,000,000.00	7,500,000,000	5,000,000,000.00	
SY1052	On 16/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000	100.00000	0.00000	99.98400				0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000	99.96796	0.00000	99.95194				0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	99.88683	0.00000	99.87066				0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	0.00000	99.66184	0.00000	99.64573				0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond	0.00000	99.54446	0.00000	99.52819				0.00	4,900,000,000	4,900,000,000.00
SY1067	On 18/06/2014	Spot Bond	0.00000	99.52769	0.00000	99.51141				0.00	3,700,000,000	3,700,000,000.00
SY1072	On 09/06/2014	Spot Bond	100.00000	94.80519	100.00000	94.55959				0.00	0	0.00
SY1074	On 21/05/2014	Spot Bond	0.00000	99.98387	0.00000	99.96773				0.00	0	0.00
SY1075	On 23/05/2014	Spot Bond	0.00000	99.95113	0.00000	99.93484				0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000	98.98315	0.00000	98.96674				0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000	83.90805	100.00000	83.71560				0.00	0	0.00
SY1080	On 30/05/2014	Spot Bond	0.00000	99.83710	0.00000	99.82081				0.00	0	0.00
SY1081	On 29/05/2014	Spot Bond	0.00000	99.85325	0.00000	99.83694				0.00	0	0.00
SY1082	On 05/06/2014	Spot Bond	0.00000	99.73940	0.00000	99.72312				0.00	0	0.00
SY1084	On 09/06/2014	Spot Bond	0.00000	99.67453	0.00000	99.65825				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1085	On 10/06/2014	Spot Bond	0.00000	99.65854		0.00000	99.64228			0.00	0	0.00
SY1086	On 13/06/2014	Spot Bond	0.00000	99.60748		0.00000	99.59112			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000	98.63860		0.00000	98.62220			0.00	0	0.00
SY1088	On 13/06/2014	Spot Bond	0.00000	99.60742		0.00000	99.59106			0.00	0	0.00
SY1089	On 17/06/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
SY1092	On 20/06/2014	Spot Bond	100.00000	92.17172		100.00000	100.00000			0.00	0	0.00
SY1093	On 18/08/2014	Spot Bond	100.00000	80.21978		100.00000	100.00000			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	100.00000	80.04386		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.99500	108.72835		6.96000	108.75510			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.65000	103.71113		8.62000	103.90550			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	91.35838		100.00000	91.14188			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	85.87332		100.00000	85.67408			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	30.43908		100.00000	30.36286			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.50953		0.00000	100.49135			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.32294		0.00000	100.30457			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.01686		0.00000	100.00000			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	101.46197		0.00000	101.44337			0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000	98.87088		0.00000	98.86780			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.98302			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	101.08083		0.00000	101.06309			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	101.13898		0.00000	101.12028			0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000	99.53846		0.00000	99.52254			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	97.26457		0.00000	97.24704			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS126		On 21/11/2014	Spot Bond	100.00000	66.51749		100.00000	66.36865			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.38003		0.00000	100.36175			0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	7.78500	104.48278		7.75000	104.53100			0.00	0	0.00
TH10A1		On 18/10/2038	Spot Bond	0.00000	100.53634		0.00000	100.51687			0.00	0	0.00
TH10A2		On 18/10/2038	Spot Bond	0.00000	100.55133		0.00000	100.53132			0.00	0	0.00
TH10A3		On 18/07/2017	Spot Bond	7.83000	102.62229		7.83000	102.60052		7,047,000,000,000.00	900,000,000	450,000,000.00	
TH10A4		On 18/07/2017	Spot Bond	0.00000	100.52809		0.00000	100.50892			0.00	0	0.00
TH10A5		On 18/07/2017	Spot Bond	0.00000	100.54684		0.00000	100.52699			0.00	0	0.00
TH10A6		On 18/07/2017	Spot Bond	0.00000	102.26040		0.00000	102.23877			0.00	0	0.00
TH10A7		On 18/10/2038	Spot Bond	0.00000	100.52809		0.00000	100.50892			0.00	0	0.00
TH10A8		On 18/10/2038	Spot Bond	0.00000	100.54684		0.00000	100.52699			0.00	0	0.00
TH10A9		On 18/07/2017	Spot Bond	7.16000	102.39918		7.16000	102.37928			0.00	0	0.00
TH10B1		On 18/10/2038	Spot Bond	0.00000	100.58352		0.00000	100.56236			0.00	0	0.00
TH10B2		On 18/07/2017	Spot Bond	0.00000	100.58054		0.00000	100.55947			0.00	0	0.00
TH10C1		On 18/10/2038	Spot Bond	0.00000	100.65227		0.00000	100.62861			0.00	0	0.00
TH10C2		On 18/07/2017	Spot Bond	0.00000	100.64257		0.00000	100.61927			0.00	0	0.00
TH10D1		On 18/10/2038	Spot Bond	0.00000	100.93408		0.00000	100.90020			0.00	0	0.00
TH10D2		On 18/07/2017	Spot Bond	0.00000	100.90088		0.00000	100.86821			0.00	0	0.00
TH11A1		On 18/07/2041	Spot Bond	0.00000	100.52734		0.00000	100.50820			0.00	0	0.00
TH11A2		On 18/07/2041	Spot Bond	0.00000	100.55133		0.00000	100.53132			0.00	0	0.00
TH11A3		On 18/07/2018	Spot Bond	8.73000	102.82449		8.73000	102.80021			0.00	0	0.00
TH11A4		On 18/07/2041	Spot Bond	0.00000	100.52509		0.00000	100.50603			0.00	0	0.00
TH11A5		On 18/07/2041	Spot Bond	0.00000	100.54684		0.00000	100.52699			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A6	On 18/07/2041	Spot Bond	8.84500	100.44172		8.84000	100.43463			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.66403		0.00000	100.64510			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.69778		0.00000	100.67791			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.58502		0.00000	100.56380			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.57679		0.00000	100.55586			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.73245		0.00000	100.71160			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.65078		0.00000	100.62717			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.64779		0.00000	100.62429			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.79399		0.00000	100.77141			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.88242		0.00000	100.85042			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.88537		0.00000	100.85327			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	101.11408		0.00000	101.08244			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.55890		0.00000	100.53895			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.24538		101.06155	6.22995			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.52509		0.00000	100.50603			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.85615		0.00000	100.83825			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.59250		0.00000	100.57101			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.62240		0.00000	100.59983			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.93702		0.00000	100.90305			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.95331		0.00000	100.93476			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.54751		0.00000	100.52797			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.55510		0.00000	100.53529			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.54751		0.00000	100.52797			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.55510		0.00000	100.53529			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.55890		0.00000	100.53895			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.54296		0.00000	100.52358			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.55510		0.00000	100.53529			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.59683		0.00000	100.57553			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.59683		0.00000	100.57553			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.59683		0.00000	100.57553			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.65747		0.00000	100.63399			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.67262		0.00000	100.64860			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.65369		0.00000	100.63034			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.95584		0.00000	100.92165			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.97466		0.00000	100.93980			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.96714		0.00000	100.93254			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.28500	103.88493		8.25000	103.89392			828,500,000.00	100,000	970,000,000.00
TL20	On 22/02/2020	Spot Bond		9.71500	85.52436		9.68500	85.61720			0.00	0	15,500,000,000.00
TN17	On 14/11/2017	Spot Bond		8.00000	103.88406		7.98500	103.90783			3,200,000,000.00	400,000	3,780,000,000.00
TN20	On 17/09/2020	Spot Bond		8.97500	109.04108		8.94000	109.18917			171,452,117,500,000.00	19,103,300,000	25,994,274,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	0.72945		100.00000	0.72715			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.10500	111.00171		9.06500	111.24306			7,921,350,000,000.00	870,000,000	11,050,000,000.00
TN25	On 19/08/2025	Spot Bond		9.25000	104.06063		9.22000	104.24456			11,100,000,000,000.00	1,200,000,000	15,480,000,000.00
TN27	On 14/11/2027	Spot Bond		9.25000	97.47609		9.22000	97.67672			2,778,700,000,000.00	300,400,000	9,685,400,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	101.91071		0.00000	101.89249			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	101.04006		0.00000	101.02338			0.00	0	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond		0.00000	100.07566		0.00000	100.13075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.01896		0.00000	100.07291			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.02161		0.00000	100.07501			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.02180		0.00000	100.07514			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.03446		0.00000	100.08512			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.06084		0.00000	100.10592			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.99637		0.00000	100.97865			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.81306		0.00000	100.79400			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.83058		0.00000	100.81111			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.60102		0.00000	100.58302			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.64262		0.00000	100.62337			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.70596		10.00000	99.67927			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.71327		9.75000	99.68724			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.71997		100.00000	9.69491			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	99.86828		0.00000	99.85364			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	97.86270		0.00000	97.84687			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	97.16850		0.00000	97.15250			0.00	0	25,000,000,000.00
TSP153	On 27/11/2014	Spot Bond	0.00000	96.98170		0.00000	96.96589			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	99.65075		0.00000	99.63556			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	98.99195		0.00000	98.97644			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	95.91991		0.00000	95.90339			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	98.64585		0.00000	98.62871			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	94.99751		0.00000	94.97835			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	98.42573		0.00000	98.40880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP160	On 19/02/2015	Spot Bond	0.00000	94.61834	0.00000	94.60355				0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	94.61223	0.00000	94.59359				0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	97.93089	0.00000	97.91379				0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	94.44728	0.00000	94.42896				0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	94.22251	0.00000	94.20428				0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	97.46513	0.00000	97.44811				0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	94.00056	0.00000	93.98244				0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	11.95683	100.00000	11.92689				0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.08436	0.00000	100.06747				0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	100.64996	0.00000	100.63330				0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	100.59375	0.00000	100.57726				0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	100.58330	0.00000	100.56664				0.00	0	0.00
TWC050	On 26/05/2014	Spot Bond	0.00000	100.56690	0.00000	100.55071				0.00	2,100,000,000	2,100,000,000.00
TWC051	On 25/07/2014	Spot Bond	0.00000	100.55341	0.00000	100.53664				0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.44716	0.00000	100.43060				0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000	100.08315	100.00000	79.86871				0.00	31,700,000,000	20,100,000,000.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000	101.67166	0.00000	101.65329				0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000	100.65618	0.00000	100.63743				0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000	101.48966	0.00000	101.47329				0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000	100.58905	0.00000	100.57222				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.12000	110.13308	9.08500	110.28970				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.61470	0.00000	100.59268				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR043	On 06/04/2015	Spot Bond		0.00000	101.02290		0.00000	100.99891			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.50000	103.76855		9.48500	103.78467			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.92180		0.00000	100.90422			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond		0.00000	100.92270		0.00000	100.90518			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.22799		0.00000	100.20836			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.23560		0.00000	100.21533			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.23600		0.00000	100.21569			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	101.01628		0.00000	100.99698			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	101.04516		0.00000	101.02530			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.89500	110.10028		6.86000	116.38653			0.00	0	9,800,000,000.00
WS05	On 01/08/2018	Spot Bond		1.39000	237.42328		1.39000	237.32817			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond		6.83500	101.90740		6.80000	101.92309			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.66500	103.34636		7.65000	103.36558			0.00	0	8,770,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.93000	104.16772		7.92500	104.16628			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.19000	103.59616		8.16000	103.71706			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.26000	103.68939		8.22500	103.85465		4,130,000,000,000.00	500,000,000	2,700,000,000.00	
Z014	On 30/06/2015	Spot Bond		6.48500	93.14161		6.45000	93.16044			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		6.10000	99.31946		6.07000	99.30638			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.41500	91.45109		6.38000	91.47930			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		6.08000	96.88925		6.05000	96.88818			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.48500	93.12519		6.45000	93.14410			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond		7.32000	68.01485		7.31500	68.01916			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	37.39253		100.00000	37.32159			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond		100.00000	19.79233		100.00000	19.75478			0.00	0	0.00

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 j-Bonds :										45,947,078,091,416,500.00	9,797,272,600	'12 410 887 700.00
Grand Total:										45,947,078,611,794,200.00	9,797,349,922	'12 414 300 469.00