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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/03/2014

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 17/03/2014	Foreign Exchange Future	10.71850	10.71850		10.75540	10.75540		15.09	6,903,989,501.50	644,119	0.00
\$ / R	On 19/03/2014	Any day expiry	10.74340	10.74340		10.75540	10.75540		15.09	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	10.75320	10.75320		10.76690	10.76690		13.92	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.000	28.34	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	653.94450	0.65394	668.28010	0.66828	16.64	653.944	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.90	Call	45.24080	0.04524	63.73580	0.06374	15.09	45.241	0	2,000.00
\$ / R	On 27/03/2014	Any day expiry	10.75490	10.75490		10.76860	10.76860		13.98	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Put	126.22640	0.12623	133.97380	0.13397	14.35	126.226	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Call	0.43980	0.00044	1.37670	0.00138	20.04	0.440	0	500.00
\$ / R	On 02/04/2014	Any day expiry	10.76490	10.76490		10.77850	10.77850		13.74	0.00	0	0.00
\$ / R	On 02/04/2014	Any day expiry	10.68	Call	169.77250	0.16977	190.50320	0.19050	13.70	169.773	0	10,000.00
\$ / R	On 02/04/2014	Any day expiry	10.72	Call	146.88120	0.14688	167.42570	0.16743	13.72	146.881	0	400.00
\$ / R	On 25/04/2014	Any day expiry	10.80330	10.80330		10.81690	10.81690		13.80	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.01680	0.00002	0.02330	0.00002	21.75	0.017	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	869.82810	0.86983	884.00200	0.88400	14.04	869.828	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	192.78130	0.19278	195.65130	0.19565	13.80	192.781	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	15.34940	0.01535	18.25100	0.01825	19.58	15.349	0	500.00
\$ / R	On 26/05/2014	Any day expiry	10.85560	10.85560		10.86910	10.86910		13.89	0.00	0	10,150.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 27/05/2014	Any day expiry		10.85730	10.85730	10.87080	10.87080		13.91	0.00	0	0.00
\$ / R		On 27/05/2014	Any day expiry	8.30	0.15190	0.00015	0.18990	0.00019	0.152	19.08	0.00	0	5,500.00
\$ / R		On 27/05/2014	Any day expiry	10.14	753.85190	0.75385	770.13020	0.77013	753.852	13.25	0.00	0	5,500.00
\$ / R		On 28/05/2014	Any day expiry		10.85900	10.85900	10.87250	10.87250		13.94	0.00	0	0.00
\$ / R		On 28/05/2014	Any day expiry	10.80	237.31540	0.23732	240.86710	0.24087	237.315	13.85	0.00	0	500.00
\$ / R		On 28/05/2014	Any day expiry	12.20	39.91500	0.03991	44.20350	0.04420	39.915	19.34	0.00	0	500.00
\$ / R		On 13/06/2014	Foreign Exchange Future		10.88660	10.88660	10.90010	10.90010		14.16	5,351,449,755.80	491,563	1,460,612.00
\$ / R		On 13/06/2014	Foreign Exchange Future	8.64	0.81260	0.00081	0.96460	0.00096	0.813	17.30	0.00	0	24,582.00
\$ / R		On 13/06/2014	Foreign Exchange Future	8.78	1.15570	0.00116	1.36500	0.00137	1.156	16.80	0.00	0	15,489.00
\$ / R		On 13/06/2014	Foreign Exchange Future	8.80	1.22300	0.00122	1.44310	0.00144	1.223	16.74	0.00	0	920.00
\$ / R		On 13/06/2014	Foreign Exchange Future	9.75	16.04050	0.01604	17.82490	0.01782	16.040	13.95	0.00	0	250.00
\$ / R		On 13/06/2014	Foreign Exchange Future	9.78	17.32850	0.01733	19.21280	0.01921	17.328	13.87	0.00	0	920.00
\$ / R		On 13/06/2014	Foreign Exchange Future	9.80	18.24180	0.01824	20.19440	0.02019	18.242	13.81	0.00	0	6.00
\$ / R		On 13/06/2014	Foreign Exchange Future	9.97	30.58250	0.03058	33.45910	0.03346	30.583	13.61	0.00	0	24,582.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.00	33.37430	0.03337	36.43450	0.03643	33.374	13.57	0.00	0	15,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.01	34.35130	0.03435	37.47390	0.03747	34.351	13.56	0.00	0	50.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.13	48.08960	0.04809	52.00020	0.05200	48.090	13.42	0.00	0	15,489.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.15	50.77370	0.05077	54.81950	0.05482	50.774	13.39	0.00	0	47,500.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.50	129.23170	0.12923	135.04040	0.13504	129.232	13.43	0.00	0	15,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.57	154.12210	0.15412	159.95920	0.15996	154.122	13.56	0.00	0	11,250.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.63	177.67090	0.17767	183.44800	0.18345	177.671	13.67	0.00	0	11,250.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.65	185.97810	0.18598	191.71580	0.19172	185.978	13.70	0.00	0	2,350.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.80	342.10020	0.34210	360.78550	0.36079	342.100	13.98	0.00	0	6.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.81	260.58460	0.26058	0.00000	0.00000	260.585	13.99	26,058.46	100	100.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.81	337.18460	0.33718	0.00000	0.00000	337.185	13.99	33,718.46	100	100.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.90	308.77710	0.30878	313.34900	0.31335	308.777	14.16	0.00	0	7,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.00	257.66700	0.25767	274.69880	0.27470	257.667	14.52	0.00	0	9,500.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.00	371.06700	0.37107	374.59880	0.37460	371.067	14.52	0.00	0	5,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.01	377.56810	0.37757	380.99110	0.38099	377.568	14.55	0.00	0	50.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.01	254.16810	0.25417	271.09110	0.27109	254.168	14.55	50,833.62	200	50.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.10	224.75550	0.22476	240.64900	0.24065	224.755	14.87	0.00	0	6,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.12	218.70410	0.21870	234.36340	0.23436	218.704	14.94	0.00	0	2,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.13	215.74150	0.21574	231.28410	0.23128	215.742	14.98	0.00	0	2,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.18	201.54250	0.20154	216.48820	0.21649	201.543	15.16	0.00	0	2,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.20	196.13840	0.19614	210.84300	0.21084	196.138	15.23	0.00	0	15,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.50	131.62870	0.13163	142.83000	0.14283	131.629	16.32	0.00	0	2,500.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.50	745.02870	0.74503	742.73000	0.74273	745.029	16.32	0.00	0	600.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.60	116.20570	0.11621	126.36290	0.12636	116.206	16.72	0.00	0	250.00
\$ / R		On 13/06/2014	Foreign Exchange Future	12.00	72.80480	0.07280	79.49930	0.07950	72.805	18.31	0.00	0	46,682.00
\$ / R		On 13/06/2014	Foreign Exchange Future	12.00	1,186.20480	1.18620	1,179.39930	1.17940	1,186.205	18.31	0.00	0	1,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	12.05	68.84510	0.06885	75.22840	0.07523	68.845	18.50	0.00	0	21,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	12.24	56.07940	0.05608	61.40740	0.06141	56.079	19.22	0.00	0	15,489.00
\$ / R		On 18/06/2014	Any day expiry		10.89530	10.89530	10.90870	10.90870		14.14	0.00	0	0.00
\$ / R		On 27/06/2014	Any day expiry		10.91200	10.91200	10.92550	10.92550		14.26	0.00	0	0.00
\$ / R		On 27/06/2014	Any day expiry	8.30	0.64280	0.00064	0.74920	0.00075	0.643	18.32	0.00	0	4,700.00
\$ / R		On 27/06/2014	Any day expiry	10.82	371.49480	0.37149	389.98890	0.38999	371.495	14.12	0.00	0	4,700.00
\$ / R		On 30/06/2014	Any day expiry		10.91760	10.91760	10.93110	10.93110		14.24	0.00	0	0.00
\$ / R		On 30/06/2014	Any day expiry	10.80	271.17860	0.27118	276.58230	0.27658	271.179	14.06	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 30/06/2014	Any day expiry	12.40	Call	66.21270	0.06621	71.20590	0.07121	66.213	19.53	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			10.97010	10.97010	10.98340	10.98340		14.67	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	1.73880	0.00174	1.84920	0.00185	1.739	18.07	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	454.63620	0.45464	471.74480	0.47174	454.636	14.29	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.97200	10.97200	10.98520	10.98520		14.69	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	295.44130	0.29544	299.31530	0.29932	295.441	14.26	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	467.19780	0.46720	469.25530	0.46926	467.198	15.00	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	131.48770	0.13149	138.69810	0.13870	131.488	18.16	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	85.79310	0.08579	90.38610	0.09039	85.793	19.88	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			11.01700	11.01700	11.03000	11.03000		14.76	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	134.20460	0.13420	138.36920	0.13837	134.205	13.71	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	171.52150	0.17152	179.17050	0.17917	171.522	17.95	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			11.02640	11.02640	11.03940	11.03940		14.75	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	313.59540	0.31360	316.40560	0.31641	313.595	14.34	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	104.62430	0.10462	108.74170	0.10874	104.624	20.16	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			11.02830	11.02830	11.04120	11.04120		14.74	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	3.36660	0.00337	3.40070	0.00340	3.367	17.86	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	465.94040	0.46594	481.80840	0.48181	465.940	14.66	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.06200	11.06200	11.07480	11.07480		14.87	44,801,100.00	4,050	16,978.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	12.01580	0.01202	11.86960	0.01187	12.016	16.80	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	13.86900	0.01387	13.71250	0.01371	13.869	16.63	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	14.32860	0.01433	14.18090	0.01418	14.329	16.58	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	16.85050	0.01685	16.75660	0.01676	16.850	16.33	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	56.99110	0.05699	58.11170	0.05811	56.991	14.33	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	68.24680	0.06825	69.72150	0.06972	68.247	14.03	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	81.02360	0.08102	82.81370	0.08281	81.024	13.88	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	115.20270	0.11520	117.60890	0.11761	115.203	13.80	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	119.35710	0.11936	121.83120	0.12183	119.357	13.79	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	123.62650	0.12363	126.16650	0.12617	123.626	13.78	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	159.40020	0.15940	162.44050	0.16244	159.400	13.72	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	193.11820	0.19312	196.53330	0.19653	193.118	13.67	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	212.05770	0.21206	215.42860	0.21543	212.058	13.78	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	512.17940	0.51218	527.31270	0.52731	512.179	14.65	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	320.18720	0.32019	331.57610	0.33158	320.187	16.16	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	220.11910	0.22012	228.29470	0.22829	220.119	17.59	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	181.68190	0.18168	188.37790	0.18838	181.682	18.37	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	171.90040	0.17190	178.20120	0.17820	171.900	18.59	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	167.27200	0.16727	173.38090	0.17338	167.272	18.70	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	161.71940	0.16172	167.59890	0.16760	161.719	18.84	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	132.38130	0.13238	136.97420	0.13697	132.381	19.72	0.00	0	10,000.00
\$ / R	On 26/09/2014	Any day expiry			11.08360	11.08360	11.09640	11.09640		15.05	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	328.15220	0.32815	331.70780	0.33171	328.152	14.37	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	119.37250	0.11937	123.45910	0.12346	119.373	20.58	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			11.08960	11.08960	11.10250	11.10250		15.04	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	6.10920	0.00611	5.69970	0.00570	6.109	17.95	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	541.99330	0.54199	557.96290	0.55796	541.993	14.73	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			11.15000	11.15000	11.16250	11.16250		15.28	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	343.27870	0.34328	348.17150	0.34817	343.279	14.49	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 29/10/2014	Any day expiry	13.33	Call	139.59600	0.13960	144.90130	0.14490	139.596	20.83	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			11.16200	11.16200	11.17450	11.17450		15.29	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	131.61740	0.13162	135.69030	0.13569	131.617	13.97	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	325.84420	0.32584	337.77930	0.33778	325.844	17.20	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			11.20430	11.20430	11.21650	11.21650		15.43	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	352.61190	0.35261	358.48500	0.35849	352.612	14.53	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	156.72540	0.15673	162.79470	0.16279	156.725	21.56	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.23850	11.23850	11.25060	11.25060		15.56	227,692,010.00	20,260	36,370.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	33.53850	0.03354	35.25960	0.03526	33.538	15.67	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	55.64880	0.05565	58.34090	0.05834	55.649	15.11	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	88.43990	0.08844	92.35540	0.09236	88.440	14.57	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	100.81990	0.10082	105.13860	0.10514	100.820	14.41	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	117.61380	0.11761	122.43700	0.12244	117.614	14.22	0.00	0	17,506.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	202.17480	0.20217	208.35540	0.20836	202.175	14.12	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	256.33540	0.25634	262.88690	0.26289	256.335	14.22	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	311.22090	0.31122	317.97170	0.31797	311.221	14.31	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	367.24830	0.36725	373.88590	0.37389	367.248	14.58	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	422.79640	0.42280	429.24220	0.42924	422.796	14.83	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	698.65570	0.69866	717.03970	0.71704	698.656	14.99	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	460.15570	0.46016	466.43970	0.46644	460.156	14.99	122,401.42	266	42,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	516.12960	0.51613	522.13420	0.52213	516.130	15.22	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Put	521.89170	0.52189	527.86550	0.52787	521.892	15.24	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	575.04010	0.57504	580.71560	0.58072	575.040	15.44	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	372.69980	0.37270	386.30020	0.38630	372.700	17.35	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	318.43940	0.31844	330.59730	0.33060	318.439	18.02	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	219.94330	0.21994	229.06470	0.22906	219.943	19.66	0.00	0	47,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	213.66750	0.21367	222.56750	0.22257	213.668	19.80	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	196.34850	0.19635	204.61260	0.20461	196.348	20.21	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	194.55380	0.19455	202.75030	0.20275	194.554	20.26	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	143.29270	0.14329	148.17220	0.14817	143.293	25.79	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.24450	11.24450	11.25660	11.25660		15.54	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	357.85260	0.35785	364.65710	0.36466	357.853	14.52	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	171.58730	0.17159	178.54600	0.17855	171.587	22.07	0.00	0	500.00
\$ / R	On 28/01/2015	Any day expiry			11.33970	11.33970	11.35230	11.35230		15.90	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	371.90620	0.37191	376.87730	0.37688	371.906	14.68	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	208.67570	0.20868	214.49440	0.21449	208.676	23.44	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.40080	11.40080	11.41360	11.41360		16.04	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	381.17170	0.38117	384.96460	0.38496	381.172	14.81	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	231.56060	0.23156	236.69110	0.23669	231.561	23.89	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.44220	11.44220	11.45510	11.45510		16.15	0.00	0	50.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	172.31480	0.17231	174.73920	0.17474	172.315	14.67	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	429.20920	0.42921	432.17890	0.43218	429.209	14.97	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	255.35680	0.25536	260.68120	0.26068	255.357	22.48	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.46850	11.46850	11.48180	11.48180		16.29	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	391.10060	0.39110	394.49050	0.39449	391.101	14.97	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	254.93810	0.25494	259.49850	0.25950	254.938	24.71	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.54740	11.54740	11.56090	11.56090		16.46	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	396.96370	0.39696	401.19640	0.40120	396.964	15.08	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 28/04/2015	Any day expiry	15.15	Call	267.57870	0.26758	272.44580	0.27245	267.579	24.81	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.61890	11.61890	11.63260	11.63260		16.61	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	402.66510	0.40267	407.79330	0.40779	402.665	15.19	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	267.48750	0.26749	272.47280	0.27247	267.488	24.76	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.66580	11.66580	11.67960	11.67960		16.79	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.69300	11.69300	11.70680	11.70680		16.82	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	407.12730	0.40713	412.65410	0.41265	407.127	15.27	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	255.41390	0.25541	260.90580	0.26091	255.414	24.53	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.77440	11.77440	11.78840	11.78840		17.00	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	410.63440	0.41063	416.82360	0.41682	410.634	15.34	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	269.03130	0.26903	275.06710	0.27507	269.031	24.54	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.84590	11.84590	11.86010	11.86010		17.09	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	412.27110	0.41227	419.08130	0.41908	412.271	15.36	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	262.42300	0.26242	268.91080	0.26891	262.423	24.36	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.92490	11.92490	11.93920	11.93920		17.23	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	411.88130	0.41188	419.38290	0.41938	411.881	15.35	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	269.21510	0.26922	276.03470	0.27603	269.215	24.32	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.99890	11.99890	12.01340	12.01340		17.30	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	412.10160	0.41210	420.20890	0.42021	412.102	15.35	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	281.35800	0.28136	288.78140	0.28878	281.358	24.17	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.06800	12.06800	12.08260	12.08260		17.43	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	416.93700	0.41694	425.31610	0.42532	416.937	15.45	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	270.76940	0.27077	278.20110	0.27820	270.769	24.23	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			12.13210	12.13210	12.14690	12.14690		17.40	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	416.63810	0.41664	427.55880	0.42756	416.638	15.44	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	255.17320	0.25517	262.51230	0.26251	255.173	24.05	0.00	0	300.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.71850	10.71850	10.75540	10.75540		15.09	0.00	0	0.00
\$ / R MAXI	On 18/03/2014	Any day expiry			10.74340	10.74340	10.75540	10.75540		15.14	0.00	0	0.00
\$ / R MAXI	On 18/03/2014	Any day expiry	10.90	Put	15,976.46520	0.15976	16,610.32410	0.16610	15,976.465	18.57	0.00	0	50.00
\$ / R MAXI	On 05/05/2014	Any day expiry			10.82000	10.82000	10.83360	10.83360		13.64	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Put	65,716.37300	0.65716	65,167.97880	0.65168	65,716.373	16.23	0.00	0	200.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.88660	10.88660	10.90010	10.90010		14.16	54,433.00	5	1,319.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			11.06200	11.06200	11.07480	11.07480		14.87	0.00	0	77.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.23850	11.23850	11.25060	11.25060		15.56	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			17.84470	17.84470	17.87170	17.87170		14.98	382,144,250.50	21,415	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			18.11570	18.11570	18.10060	18.10060		13.76	35,887,201.70	1,981	37,010.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	9.25800	0.00926	9.82550	0.00983	9.258	18.21	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	41.94580	0.04195	43.75790	0.04376	41.946	13.56	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	54.26410	0.05426	57.19060	0.05719	54.264	13.42	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	79.20910	0.07921	84.43000	0.08443	79.209	13.20	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	129.61170	0.12961	139.27450	0.13927	129.612	12.89	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	378.37200	0.37837	394.46240	0.39446	378.372	13.57	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	700.24380	0.70024	718.86320	0.71886	700.244	14.41	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	137.45710	0.13746	140.80940	0.14081	137.457	16.31	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	110.00070	0.11000	112.98310	0.11298	110.001	16.71	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.39430	18.39430	18.37740	18.37740		14.35	91,971,500.00	5,000	8,866.00

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			18.67310		18.67310		18.65470	18.65470		14.86	48,736,791.00	2,610	5,210.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	852.67750		0.85268	868.17980	0.86818		852.678	14.70	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.81430		18.81430	18.79660	18.79660			15.04	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	714.05530		0.71406	727.22620	0.72723		714.055	14.40	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	862.15090		0.86215	876.41860	0.87642		862.151	14.71	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	935.49480		0.93549	950.23120	0.95023		935.495	14.86	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	475.51420		0.47551	476.29930	0.47630		475.514	17.66	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	379.49310		0.37949	380.41250	0.38041		379.493	18.30	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	376.97400		0.37697	377.89480	0.37789		376.974	18.32	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.99170		18.99170	18.97360	18.97360			15.22	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10529		0.10529	0.10616	0.10616			18.50	526.46	5	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10717		0.10717	0.10764	0.10764			14.72	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10896		0.10896	0.10943	0.10943			14.67	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.11290		0.11290	0.11338	0.11338			14.94	0.00	0	50.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.93590		14.93590	14.97200	14.97200			15.04	843,908,221.80	56,502	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			15.16540		15.16540	15.17250	15.17250			13.41	769,628,884.60	50,749	89,909.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	28.48420		0.02848	30.16600	0.03017		28.484	13.01	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	32.19160		0.03219	33.91640	0.03392		32.192	12.99	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	63.86680		0.06387	65.58530	0.06559		63.867	12.87	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	106.29800		0.10630	107.52900	0.10753		106.298	12.77	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	249.10320		0.24910	249.72540	0.24973		249.103	13.15	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	119.15200		0.11915	122.55320	0.12255		119.152	16.38	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	113.74560		0.11375	117.03880	0.11704		113.746	16.51	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.40950		15.40950	15.41580	15.41580			14.15	0.00	0	13,366.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	170.04850		0.17005	170.09450	0.17009		170.048	13.34	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	176.59960		0.17660	176.60580	0.17661		176.600	13.33	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	340.29720		0.34030	342.62430	0.34262		340.297	15.91	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.65660		15.65660	15.66230	15.66230			14.88	82,979,980.00	5,300	5,300.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.94270		15.94270	15.95030	15.95030			15.28	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL37	On 08/05/2014	Index Future			409.86900		409.86900	410.47700	410.47700				0.00	0	0.00
AL37	On 07/08/2014	Index Future			415.88800		415.88800	416.51300	416.51300				0.00	0	0.00
AL7T	On 08/05/2014	Index Future			480.96800		480.96800	481.88200	481.88200				0.00	0	1.00
AL7T	On 07/08/2014	Index Future			488.03100		488.03100	488.96700	488.96700				0.00	0	0.00
ALBI	On 08/05/2014	Index Future			438.11200		438.11200	439.10600	439.10600				0.00	0	704.00
ALBI	On 07/08/2014	Index Future			444.54600		444.54600	445.56200	445.56200				0.00	0	0.00
ALBI	On 06/11/2014	Index Future			451.38300		451.38300	452.42200	452.42200				0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.73620		9.73620	9.72050	9.72050			13.49	103,456,861.20	10,626	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.83250		9.83250	9.79420	9.79420			11.80	7,983,990.00	812	3,960.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	36.28550		0.03629	42.92190	0.04292		36.286	12.00	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	297.15970		0.29716	279.91360	0.27991		297.160	11.75	0.00	0	201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	26.72400		0.02672		23.44090	0.02344	26.724	12.81	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.92780		9.92780		9.88880	9.88880		11.98	0.00	0	11,298.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.02600		10.02600		9.98680	9.98680		12.16	0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.14170		10.14170		10.10260	10.10260		12.31	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.67750		9.67750		9.70070	9.70070		14.04	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.81480		9.81480		9.81130	9.81130		13.66	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.95110		9.95110		9.94640	9.94640		13.80	0.00	0	75.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future			207.58130		207.58130		-216.82330	-216.82330			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			834.88440		834.88440		843.04180	843.04180			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			911.42180		911.42180		920.35190	920.35190			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			218.50000		218.50000		17.01660	17.01660			546,250.00	2,500	0.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			568.32290		568.32290		579.70850	579.70850			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			801.71800		801.71800		810.16670	810.16670			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			103.36840		103.36840		105.30670	105.30670			0.00	0	5,000.00
CHF / R	On 17/03/2014	Foreign Exchange Future			12.28720		12.28720		12.34490	12.34490		15.48	6,929,980.80	564	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.48740		12.48740		12.51960	12.51960		14.04	2,734,740.60	219	2,820.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.70030		12.70030		12.73240	12.73240		14.54	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			13.16670		13.16670		13.19980	13.19980		15.83	0.00	0	125.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.73930		1.73930		1.74760	1.74760		14.04	434,825.00	250	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.76150		1.76150		1.76600	1.76600		14.08	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.78490		1.78490		1.78970	1.78970		14.93	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			115.60190		115.60190		115.60230	115.60230			0.00	0	0.00
EL28	On 07/08/2014	Bond Future			117.31500		117.31500		117.31662	117.31662			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.81489		81.29462		9.77529	81.58247			0.00	0	6,292.00
ES33	On 07/08/2014	Bond Future			9.92009		82.38069		9.87907	82.67370			0.00	0	0.00
ES33	On 06/11/2014	Bond Future			10.02336		79.86527		9.98088	80.16355			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 08/05/2014	GOVI	437.04900	437.04900	437.99200	437.99200					8,740,980.00	2	310.00
GOVI	On 07/08/2014	GOVI	443.46700	443.46700	444.43200	444.43200					0.00	0	175.00
GOVI	On 06/11/2014	GOVI	450.28800	450.28800	451.27400	451.27400					0.00	0	0.00
I2025	On 08/05/2014	Bond Future	110.86293	110.86293	110.86420	110.86420					0.00	0	0.00
I2025	On 07/08/2014	Bond Future	111.38335	111.38335	111.38586	111.38586					0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
I2038	On 08/05/2014	Bond Future	111.00226	111.00226	111.00266	111.00266					0.00	0	57.00
I2038	On 07/08/2014	Bond Future	111.38449	111.38449	111.38611	111.38611					0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
I2046	On 08/05/2014	Bond Future	108.18820	108.18820	108.18844	108.18844					0.00	0	5,218.00
I2046	On 07/08/2014	Bond Future	109.79122	109.79122	109.79265	109.79265					0.00	0	0.00
I2046	On 06/11/2014	Bond Future	110.15876	110.15876	110.16092	110.16092					0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.57644	115.57644	115.57644	115.57644					0.00	0	472.00
I2050	On 07/08/2014	Bond Future	115.88569	115.88569	115.88680	115.88680					0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
IGOV	On 08/05/2014	Index Future	202.02900	202.02900	202.03400	202.03400					0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future	205.02000	205.02000	205.02900	205.02900					0.00	0	90.00
IGOV	On 06/11/2014	Index Future	208.19800	208.19800	208.21000	208.21000					0.00	0	0.00
ILBI	On 08/05/2014	Index Future	547.23500	547.23500	547.24000	547.24000					0.00	0	0.00
ILBI	On 07/08/2014	Index Future	555.13900	555.13900	555.14700	555.14700					0.00	0	210.00
J201	On 22/12/2014	Interest Rate Swap	8.65500	0.05139	8.65500	0.05139				15.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future	5.74000	94.26000	5.76000	94.24000					0.00	0	3,000.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future	5.90000	94.10000	5.92000	94.08000					0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future	5.97000	94.03000	6.00000	94.00000					0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	6.17000	93.83000	6.19000	93.81000					0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future	6.24000	93.76000	6.27000	93.73000					0.00	0	1,000.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.47000	93.53000	6.48000	93.52000					0.00	0	600.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.54000	93.46000	6.56000	93.44000					0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	7.07000	92.93000	7.07000	92.93000					0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	7.39000	92.61000	7.39000	92.61000					0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	7.67000	92.33000	7.67000	92.33000					0.00	0	5,400.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	7.86000	92.14000	7.86000	92.14000					0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	8.03000	91.97000	8.11000	91.89000					0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	9.18190	9.18190	9.19090	9.19090				14.11	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	9.28520	9.28520	9.27380	9.27380				9.44	0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future	9.35870	9.35870	9.34710	9.34710				11.41	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future	1.39350	1.39350	1.39200	1.39200					278,700.00	200	0.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future	1.39300	1.39300	1.39200	1.39200					0.00	0	835.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future			1.39300		1.39300		1.39200	1.39200			0.00	0	125.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.49750		9.49750	0.10570	9.42110	9.42110		18.50	0.00	0	0.00
R / ¥EN	On 13/06/2014	Foreign Exchange Future			9.45650		9.45650	0.10570	9.41690	9.41690		15.45	0.00	0	0.00
R157	On 08/05/2014	Bond Future			7.06406		110.23014		7.03295	110.27159		1.70	0.00	0	25,346.00
R157	On 07/08/2014	Bond Future			7.33041		111.84980		7.29050	111.89303		1.52	0.00	0	13,000.00
R157	On 06/11/2014	Bond Future			7.68350		106.75760		7.62975	106.80247		1.35	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.61016		118.47201		8.57544	118.76264		11.95	35,541,603.00	300	51,559.00
R186	On 08/05/2014	Bond Future	7.50	Call	73.62000		0.07362		98.36000	0.09836	73.620	11.61	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.25	Call	951.40000		0.95140		1,092.66000	1.09266	951.400	11.87	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	8.40	Call	1,370.30000		1.37030		1,542.23000	1.54223	1,370.300	11.92	0.00	0	1,000.00
R186	On 08/05/2014	Bond Future	8.50	Put	2,634.56000		2.63456		2,535.56000	2.53556	2,634.560	11.95	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.50	Call	1,708.89000		1.70889		1,900.52000	1.90052	1,708.890	11.95	0.00	0	900.00
R186	On 08/05/2014	Bond Future	8.75	Call	2,775.79000		2.77579		3,010.50000	3.01050	2,775.790	12.09	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.80	Put	1,452.24000		1.45224		1,403.45000	1.40345	1,452.240	12.12	0.00	0	900.00
R186	On 08/05/2014	Bond Future	9.00	Put	920.33000		0.92033		894.63000	0.89463	920.330	12.22	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.10	Put	720.26000		0.72026		702.94000	0.70294	720.260	12.28	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Put	487.91000		0.48791		479.67000	0.47967	487.910	12.36	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Put	104.45000		0.10445		106.46000	0.10646	104.450	12.49	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future			8.70204		114.91946		8.66589	115.21553		12.46	11,491,946.00	100	100.00
R186	On 07/08/2014	Bond Future	8.92	Put	2,758.27000		2.75827		2,676.08000	2.67608	2,758.270	12.54	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.78791		116.68921		8.75028	116.99088		12.62	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,366.33000		3.36633		3,282.09000	3.28209	3,366.330	12.82	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 08/05/2014	Bond Future			275.51791		275.51791		275.52128	275.52128			0.00	0	1,912.00
R197	On 07/08/2014	Bond Future			273.79719		273.79719		273.80339	273.80339			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.63773		104.66238		6.60963	104.67908		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			7.07832		101.78912		7.02775	101.80714		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 08/05/2014	Bond Future			214.14820		214.14820		214.14945	214.14945		10.29	0.00	0	44,663.00
R202	On 07/08/2014	Bond Future			214.23897		214.23897		214.24239	214.24239		10.28	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 08/05/2014	Bond Future			8.47906		97.08154		8.44433	97.28813		10.53	0.00	0	12,886.00
R2023	On 07/08/2014	Bond Future			8.58029		98.39565		8.54392	98.60649		10.83	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.67942		95.99024		8.64133	96.20519		11.30	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.77619		102.67599		7.74116	102.77831		4.69	10,267,599.00	100	16,949.00
R203	On 08/05/2014	Bond Future	6.84	Call	46.21000		0.04621		59.66000	0.05966	46.210	4.55	0.00	0	29.00
R203	On 08/05/2014	Bond Future	7.40	Call	298.52000		0.29852		345.09000	0.34509	298.520	4.63	0.00	0	16.00
R203	On 07/08/2014	Bond Future			7.94054		104.18464		7.90186	104.28955		4.43	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	204.84000		0.20484		227.41000	0.22741	204.840	4.28	0.00	0	46.00
R203	On 06/11/2014	Bond Future			8.11259		101.62408		8.06966	101.73153		4.41	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	337.35000		0.33735		363.39000	0.36339	337.350	4.25	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	405.25000		0.40525		434.89000	0.43489	405.250	4.25	0.00	0	14.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 08/05/2014	Bond Future			9.07489		93.32314		9.02497	93.71124			0.00	0	1,559.00
R2030	On 07/08/2014	Bond Future			9.16971		90.68677		9.11799	91.08154			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			9.25427		92.08375		9.20077	92.48542			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.20012		95.74769		9.16035	96.10503			0.00	0	5,914.00
R2037	On 07/08/2014	Bond Future			9.28735		92.89642		9.24620	93.26010			0.00	0	3,280.00
R2037	On 06/11/2014	Bond Future			9.36496		94.21034		9.32248	94.58043			0.00	0	0.00
R204	On 08/05/2014	Bond Future			8.02143		103.04837		7.96582	103.25935		6.20	10,304,837.00	100	31,051.00
R204	On 07/08/2014	Bond Future			8.16386		100.52949		8.10409	100.74464		6.18	10,052,949.00	100	300.00
R204	On 07/08/2014	Bond Future	7.78	Put	2,333.25000		2.33325		2,214.52000	2.21452	2,333.250	6.09	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.30221		102.07744		8.23782	102.29681		6.02	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,536.90000		2.53690		2,424.58000	2.42458	2,536.900	5.97	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 08/05/2014	Bond Future			9.28999		96.19312		9.24506	96.63334			0.00	0	13,515.00
R2048	On 07/08/2014	Bond Future			9.36968		97.48519		9.32327	97.93288			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.44675		94.56106		9.39884	95.01642			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.28089		97.75329		8.24105	97.92603		7.44	9,775,329.00	100	19,048.00
R207	On 07/08/2014	Bond Future			8.41561		95.54851		8.37321	95.72479		7.64	9,554,851.00	100	100.00
R207	On 06/11/2014	Bond Future			8.53985		97.01997		8.49472	97.19986		7.58	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 08/05/2014		Bond Future	8.39887	92.29274		8.35909	92.48691		9.18	9,229,274.00	100	11,730.00
R208	On 07/08/2014		Bond Future	8.51530	93.64904		8.47338	93.84698		8.99	9,364,904.00	100	100.00
R208	On 07/08/2014	8.28	Put	2,706.10000	2.70610	2,615.72000	2.61572		2,706.100	8.93	0.00	0	630.00
R208	On 06/11/2014		Bond Future	8.62825	91.69177		8.58402	91.89364		9.19	0.00	0	0.00
R208	On 06/11/2014	8.50	Put	2,982.74000	2.98274	2,896.03000	2.89603		2,982.740	9.12	0.00	0	1,520.00
R208	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 08/05/2014		Bond Future	9.12974	73.65111		9.08997	73.94524		18.42	7,365,111.00	100	25,078.00
R209	On 08/05/2014	8.50	Call	481.11000	0.48111	577.20000	0.57720		481.110	18.05	0.00	0	640.00
R209	On 08/05/2014	9.00	Call	1,595.49000	1.59549	1,785.59000	1.78559		1,595.490	18.30	0.00	0	640.00
R209	On 08/05/2014	9.50	Put	968.44000	0.96844	935.37000	0.93537		968.440	18.59	0.00	0	640.00
R209	On 08/05/2014	9.63	Put	723.04000	0.72304	701.14000	0.70114		723.040	18.67	0.00	0	883.00
R209	On 08/05/2014	9.75	Put	544.24000	0.54424	530.18000	0.53018		544.240	18.75	0.00	0	7,262.00
R209	On 08/05/2014	9.85	Put	425.07000	0.42507	415.94000	0.41594		425.070	18.81	0.00	0	10,000.00
R209	On 07/08/2014		Bond Future	9.20778	74.73342		9.16675	75.03265		18.44	7,473,342.00	100	100.00
R209	On 06/11/2014		Bond Future	9.28191	72.73693		9.23960	73.04140		19.28	0.00	0	0.00
R209	On 31/03/2036		Price Contribution	6.25000	6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 08/05/2014		Bond Future	160.59848	160.59848		160.59979	160.59979			0.00	0	719.00
R210	On 07/08/2014		Bond Future	162.97790	162.97790		162.98087	162.98087			0.00	0	0.00
R210	On 31/03/2028		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 08/05/2014		Bond Future	127.33899	127.33899		127.34361	127.34361			0.00	0	390.00
R211	On 07/08/2014		Bond Future	127.66796	127.66796		127.67400	127.67400			0.00	0	0.00
R211	On 31/01/2017		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 08/05/2014		Bond Future	129.75237	129.75237		129.75399	129.75399			0.00	0	21,797.00
R212	On 07/08/2014		Bond Future	129.96513	129.96513		129.96811	129.96811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212		On 31/01/2022	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213		On 08/05/2014	Bond Future	9.03815	83.94625		8.99328	84.28157		15.55	0.00	0	21,705.00
R213		On 07/08/2014	Bond Future	9.12249	85.17968		9.07609	85.52091		15.76	0.00	0	0.00
R213		On 06/11/2014	Bond Future	9.20421	82.94897		9.15627	83.29615		16.60	0.00	0	0.00
R213		On 28/02/2031	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186		On 28/02/2031	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214		On 08/05/2014	Bond Future	9.21336	74.47402		9.16336	74.85815		18.37	0.00	0	5,055.00
R214		On 07/08/2014	Bond Future	9.29019	75.47510		9.23862	75.86570		18.61	0.00	0	0.00
R214		On 06/11/2014	Bond Future	9.36437	73.34978		9.31120	73.74714		19.70	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 17/03/2014	Foreign Exchange Future	21,285.28000	21,285.28000		21,363.01000	21,363.01000			0.00	0	0.00
RAIN		On 13/06/2014	Foreign Exchange Future	21,604.75000	21,604.75000		21,634.33000	21,634.33000			0.00	0	0.00
TRY / R		On 17/03/2014	Foreign Exchange Future	4.82640	4.82640		4.81900	4.81900		5.86	0.00	0	0.00
TRY / R		On 13/06/2014	Foreign Exchange Future	4.77240	4.77240		4.75360	4.75360		12.35	0.00	0	0.00
TRY / R		On 15/09/2014	Foreign Exchange Future	4.71320	4.71320		4.69280	4.69280		11.83	0.00	0	0.00

Total for Derivatives : **15,045,005,240.91** **1,320,698** **3 760 451.00**

i-Bonds

AA02		On 28/03/2016	Spot Bond	0.00000	101.24776		0.00000	101.23138			0.00	0	0.00
AA03		On 11/05/2015	Spot Bond	7.46500	105.94580		7.43500	105.95741			0.00	0	0.00
AA04		On 22/03/2017	Spot Bond	0.00000	99.92656		0.00000	99.90822			0.00	0	0.00
AA05		On 22/03/2019	Spot Bond	9.12000	100.54216		9.06500	100.73572			0.00	0	3,500,000,000.00
AB010		On 21/11/2022	Spot Bond	0.00000	100.46860		0.00000	100.44753			0.00	0	0.00
AB011		On 21/11/2023	Spot Bond	0.00000	100.56871		0.00000	100.54743			0.00	0	0.00
AB013		On 21/11/2018	Spot Bond	9.98500	96.51521		9.93000	96.68328			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	7.76500	100.16879		7.73500	100.17672			0.00	0	201,000,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.95883		0.00000	100.93728			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	9.27500	106.53982		9.24000	106.60792			0.00	0	500,000,000.00
ABCP12		On 20/09/2014	Spot Bond	1.60000	132.78218		1.60000	132.77279			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABCP13	On 07/12/2023	Spot Bond	2.56000	259.82076		2.56000	259.77874			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.46396		0.00000	100.44355			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.47810		0.00000	100.50412			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.01170		0.00000	100.03655			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.01420		0.00000	100.03820			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.01574		0.00000	100.03917			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.26360		0.00000	101.24561			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.22500	103.19646		8.19500	103.20248			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.62663		0.00000	100.64837			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.17500	100.43621		8.15000	100.42672			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.21240		0.00000	100.19291			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.59409		0.00000	100.57316			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.37435		0.00000	101.35089			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	101.22193		0.00000	101.19991			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.48842		0.00000	101.46486			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	99.89926		0.00000	99.87925			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	99.91194		0.00000	99.88992			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.45049		0.00000	100.42910			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	99.87220		0.00000	99.84680			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	6.05000	133.12517		6.05000	133.09104			0.00	0	1,200,000,000.00
ABLI03	On 15/03/2015	Spot Bond	3.26000	124.59252		3.26000	124.57013			0.00	0	190,000,000.00
ABLI04	On 11/10/2016	Spot Bond	4.35000	114.64338		4.35000	114.61930			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI05	On 18/02/2018	Spot Bond	5.20000		98.50865		5.20000	98.48564			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	6.22000		100.96019		6.22000	100.93382			0.00	0	700,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	11.67500		110.35136		11.64000	110.38976			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		102.05234		0.00000	102.01784			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		101.98439		0.00000	101.95806			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		99.70448		0.00000	99.67740			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		99.69021		0.00000	99.66183			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.85000		108.20902		4.85000	108.18483			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		55.30050		100.00000	55.16652			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.30000		163.70348		2.30000	163.67814			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		156.38734		2.76000	156.36118			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.33000		164.91386		2.33000	164.88819			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.12000		170.46330		2.12000	170.43775			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.67125		72.52514		8.63625	72.59896			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.67125		72.52514		8.63625	72.59896			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		99.92202		0.00000	99.90255			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		90.81000		0.00000	90.81000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		89.63000		0.00000	89.63000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		90.00000		0.00000	90.00000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		86.48000		0.00000	86.48000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		85.83000		0.00000	85.83000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		101.25605		0.00000	101.23691			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		101.14453		0.00000	101.12399			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN49	On 12/04/2016	Spot Bond	0.00000	85.45000	0.00000	85.45000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.71500	102.86444	7.69000	102.86131				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	85.72000	0.00000	85.72000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	88.87000	0.00000	88.87000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	85.88000	0.00000	85.88000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	99.86737	0.00000	99.84845				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.75500	108.10171	7.72500	108.12308				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	101.18412	0.00000	101.16292				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	83.06000	0.00000	83.05000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	83.18000	0.00000	83.18000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.85500	100.41291	2.85500	100.39581				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.79000	147.96682	2.79000	147.94196				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.72000	194.57552	2.72000	194.54321				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	81.82000	0.00000	81.82000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	10.02500	87.17830	9.99000	87.34104				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	91.28000	0.00000	91.28000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.40000	0.00000	100.40000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	102.78749	0.00000	102.76625				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	87.71000	0.00000	87.71000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	95.30500	0.00000	94.94000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN75	On 07/06/2016	Spot Bond	0.00000	108.00000		0.00000	106.89000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	10.01000	106.02215		9.97500	106.24957			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	106.27000		0.00000	105.28000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.95500	106.42457		9.92000	106.65346			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.50000	89.29338		9.46000	89.45477			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	99.39000		0.00000	99.37000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	97.04000		0.00000	97.03000			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	10.05000	105.73088		10.01500	105.95723			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	88.01000		0.00000	88.01000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.18775		0.00000	100.16736			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.99507		0.00000	100.97388			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.97500	103.05990		8.94000	103.15289			0.00	0	12,400,000.00
ABS5	On 01/05/2015	Spot Bond	7.41500	104.10497		7.38500	104.11596			0.00	0	510,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.53000	96.31191		9.49000	96.46457			0.00	0	18,800,000.00
ABS7	On 11/09/2026	Spot Bond	10.21000	90.38736		10.17500	90.59006			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	8.11500	102.34102		8.08500	102.37396			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	2.30000	129.19628		2.30000	129.17630			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.37000	263.66347		2.37000	263.62220			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.54000	124.42433		1.54000	124.40762			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.37000	124.23000		2.37000	124.21050			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000		48.52656	100.00000	48.40640				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.91500		102.28074	11.88500	102.28904				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.73785	0.00000	100.71126				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		3.51844	100.00000	2.80778				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.75673	0.00000	100.72947				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		101.02405	0.00000	100.98717				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		20.97152	100.00000	16.73567				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.71896	0.00000	100.69305				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		61.92797	11.00000	61.91026				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		13.42177	100.00000	16.73567				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		99.99966	0.00000	99.97819				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		99.99953	0.00000	99.97583				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		99.99972	0.00000	99.97924				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		99.99968	0.00000	99.97853				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		99.99966	0.00000	99.97822				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		101.07522	0.00000	101.05272				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		101.07522	0.00000	101.05272				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		101.08154	0.00000	101.05891				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		99.99977	0.00000	99.97984				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		101.08154	0.00000	101.05891				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL087	On 30/07/2017	Spot Bond	0.00000	101.06890	0.00000	101.04652		0.00		0	0.00	
ACL088	On 20/12/2015	Spot Bond	0.00000	88.05786	0.00000	88.03920		0.00		0	0.00	
ACL089	On 20/12/2014	Spot Bond	0.00000	99.99972	0.00000	99.98016		0.00		0	0.00	
ACL092	On 26/12/2015	Spot Bond	0.00000	99.88075	0.00000	99.86094		0.00		0	0.00	
ACL095	On 20/12/2018	Spot Bond	0.00000	99.99976	0.00000	99.97901		0.00		0	0.00	
ACL096	On 20/06/2020	Spot Bond	0.00000	99.99950	0.00000	99.97808		0.00		0	0.00	
ACL097	On 20/12/2025	Spot Bond	0.00000	99.99945	0.00000	99.97777		0.00		0	0.00	
ACL098	On 20/12/2025	Spot Bond	0.00000	99.99950	0.00000	99.97835		0.00		0	0.00	
ACL100	On 20/12/2017	Spot Bond	0.00000	99.99979	0.00000	99.97985		0.00		0	0.00	
ACL104	On 20/12/2019	Spot Bond	9.98500	100.06502	9.94500	100.21131		0.00		0	0.00	
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.98168		0.00		0	0.00	
ACL118	On 26/01/2021	Spot Bond	0.00000	101.01433	0.00000	100.99243		0.00		0	0.00	
ACL120	On 26/01/2021	Spot Bond	0.00000	101.70737	0.00000	101.68642		0.00		0	0.00	
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ACL126	On 20/09/2016	Spot Bond	0.00000	81.64596	0.00000	81.62590		0.00		0	0.00	
ACL127	On 20/09/2021	Spot Bond	0.00000	164.22585	0.00000	164.42420		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	164.31394	0.00000	164.51093		0.00		0	0.00	
ACL129	On 20/09/2021	Spot Bond	0.00000	99.99967	0.00000	99.97919		0.00		0	0.00	
ACL130	On 18/08/2014	Spot Bond	0.00000	100.58396	0.00000	100.56428		0.00		0	0.00	
ACL131	On 18/08/2014	Spot Bond	0.00000	100.58396	0.00000	100.56428		0.00		0	0.00	
ACL133	On 26/08/2014	Spot Bond	0.00000	100.43381	0.00000	100.41387		0.00		0	0.00	
ACL134	On 20/09/2014	Spot Bond	0.00000	99.99968	0.00000	99.97988		0.00		0	0.00	
ACL135	On 20/09/2014	Spot Bond	0.00000	99.99969	0.00000	99.98005		0.00		0	0.00	
ACL136	On 20/09/2021	Spot Bond	0.00000	101.05618	0.00000	101.03774		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL137	On 02/09/2016	Spot Bond	0.00000	100.34966	0.00000	100.32876				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	101.05653	0.00000	101.03812				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	101.06589	0.00000	101.04363				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	101.70593	0.00000	101.68422				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.05810	0.00000	100.03850				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	102.11582	0.00000	102.09613				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	99.90285	0.00000	99.88310				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	99.99968	0.00000	99.97913				0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.98270				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.98300				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	99.99990	0.00000	99.97977				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00001	0.00000	99.98204				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00001	0.00000	99.98249				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00001	0.00000	99.98160				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	99.99990	0.00000	99.97982				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	99.99992	0.00000	99.98079				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00001	0.00000	99.98195				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00001	0.00000	99.98166				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	100.00000	10.23000	99.97244				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	99.99981	0.00000	99.98117				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00001	0.00000	99.98182				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	99.99985	0.00000	99.97454				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	113.85862	0.00000	113.76949				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL166	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.98139			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	10.06000	101.35190		10.00500	101.54392			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	99.99983		0.00000	99.97983			0.00	0	200,000,000.00
ACL169	On 20/06/2017	Spot Bond	1.75000	111.03486		1.75000	111.01933			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00001		0.00000	99.98169			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	99.99981		0.00000	99.98143			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97898			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.97829			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.97966			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.97843			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.73724		0.00000	100.71907			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	102.10461		0.00000	102.08496			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	102.06469		0.00000	102.04638			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.97815			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	101.32031		0.00000	101.29984			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.97843			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	99.99977		0.00000	99.98025			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	99.99958		0.00000	99.97892			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	99.99956		0.00000	99.97854			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	99.99984		0.00000	99.98165			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	99.99984		0.00000	99.98125			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	99.99963		0.00000	99.97854			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.97766			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97610			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.97884			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97632			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	102.52430		0.00000	102.50261			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97610			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	91.79072		0.00000	91.77257			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.97719			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.97719			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	119.87579		0.00000	120.06357			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	120.72878		0.00000	120.91745			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.98021			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.98040			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.51062		0.00000	100.49218			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.97988			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.97980			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.97898			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.98018			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.98021			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	99.99971		0.00000	99.97947			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.84878		0.00000	100.82705			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	101.04289		0.00000	101.02092			0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond	0.00000	100.37525		0.00000	100.35893			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.37966		0.00000	100.36315			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	9.26096		100.00000	9.23777			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.50510		0.00000	100.48585			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.55921		0.00000	100.53794			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.59521		0.00000	100.57259			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	101.04931		0.00000	101.02942			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.16987		0.00000	101.14792			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.33051		0.00000	101.30581			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	101.00954		0.00000	100.99012			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.61000	98.94223		8.57500	98.98321			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.34589		0.00000	101.32063			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	101.59217		0.00000	101.56260			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	9.04000	98.29988		8.98500	98.49113			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.65000	116.62423		9.61500	116.82037			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	67.09510		100.00000	66.92894			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.68500	106.02263		7.65500	106.05691			0.00	0	2,900,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	63.83240		100.00000	63.67434			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.00972		100.00000	15.97408			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.04000	153.06571		3.04000	153.03894			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.20145		0.00000	100.18128			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.22747		0.00000	100.20994			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000	102.60471		0.00000	102.58843			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	101.06414		0.00000	101.04601			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	99.92636		0.00000	99.90796			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.52714		0.00000	100.50005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.98158			0.00	0	300,000,000.00
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	100.00000		1.37797		100.00000	100.00000		1,250,000,000,000,000.00	12,500,000,000	12,500,000,000	12,500,000,000.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.15131		0.00000	100.13289			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.98158			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.98186			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		101.47462		0.00000	101.45507			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.53000		105.54524		9.47500	105.71853			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		101.50421		0.00000	101.48604			0.00	0	200,000,000.00
BAW13	On 17/04/2017	Spot Bond	0.00000		102.05069		0.00000	102.03141			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		101.28839		0.00000	101.26975			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.29263		0.00000	100.27312			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.30133		0.00000	100.28122			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	10.07500		100.26007		10.03500	100.42211			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.71500		111.03702		7.68500	111.05836			0.00	0	7,600,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		101.63775		0.00000	101.61514			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		101.48011		0.00000	101.45958			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	8.15500		104.34294		8.13000	104.33300			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.42500		106.12600		9.39000	106.20350			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.55752		103.68725		11.56066	103.65176			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.40854		102.53452		11.41022	102.50168			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA05	On 30/09/2015	Spot Bond		11.46464	102.46310		11.46543	102.43078			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	102.14674		0.00000	102.11833			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.51557	102.32376		11.51642	102.29121			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.48725	100.43269		12.46134	100.47528			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	102.20072		0.00000	102.17161			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	102.20072		0.00000	102.17161			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	102.20080		0.00000	102.17169			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.80752	101.59449		11.81066	101.55905			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.70187	102.29087		11.70602	102.25455			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.40854	102.53452		11.41022	102.50168			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.65914	102.35003		11.66064	102.31617			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.83955	101.68785		10.85103	101.64423			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	102.08203		0.00000	102.05445			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	102.07057		0.00000	102.04221			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	102.07057		0.00000	102.04221			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	101.95221		0.00000	101.92541			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.87753		0.00000	99.87753			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.95897	101.57932		10.96656	101.53759			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		12.20000	99.46480		12.16500	99.52354			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	99.35605		0.00000	99.35605			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		12.12500	96.84790		12.09000	96.91199			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	99.87745		0.00000	99.87745			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	101.87708		0.00000	101.85215			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	102.03358		9.28000	102.00758			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA31		On 31/12/2018	Spot Bond	0.00000	102.03829		0.00000	102.01036			0.00	0	0.00
BAYA32		On 31/03/2018	Spot Bond	11.93000	96.68750		11.87500	96.81508			0.00	0	0.00
BAYA33		On 31/03/2018	Spot Bond	0.00000	101.97374		0.00000	101.94665			0.00	0	0.00
BAYA34		On 31/03/2018	Spot Bond	0.00000	102.02754		0.00000	101.99974			0.00	0	0.00
BAYA35		On 31/03/2018	Spot Bond	0.00000	102.02754		0.00000	101.99974			0.00	0	0.00
BAYA36		On 31/03/2018	Spot Bond	0.00000	99.73271		0.00000	99.73271			0.00	0	0.00
BAYA37		On 31/03/2016	Spot Bond	0.00000	101.94791		0.00000	101.92117			0.00	0	0.00
BAYA38		On 31/03/2014	Spot Bond	0.00000	101.46763		0.00000	101.44718			0.00	0	0.00
BAYA39		On 30/09/2018	Spot Bond	0.00000	102.03857		0.00000	102.01155			0.00	0	0.00
BAYA40		On 30/09/2014	Spot Bond	0.00000	101.29417		0.00000	101.27673			0.00	0	0.00
BAYA41		On 30/09/2018	Spot Bond	0.00000	99.87756		0.00000	99.87756			0.00	0	0.00
BAYA42		On 30/09/2018	Spot Bond	0.00000	102.03857		0.00000	102.01155			0.00	0	0.00
BAYA43		On 31/03/2017	Spot Bond	0.00000	101.35600		0.00000	101.32936			0.00	0	0.00
BAYB02		On 31/03/2016	Spot Bond	14.55752	104.32075		14.56066	104.27681			0.00	0	0.00
BAYB03		On 31/12/2016	Spot Bond	15.82814	102.27278		15.83228	102.22014			0.00	0	0.00
BAYB04		On 31/03/2017	Spot Bond	14.74839	102.34935		14.73628	102.32558			0.00	0	0.00
BAYB05		On 30/06/2019	Spot Bond	0.00000	102.72619		0.00000	102.68913			0.00	0	0.00
BAYB06		On 31/12/2019	Spot Bond	0.00000	102.72619		0.00000	102.68913			0.00	0	0.00
BAYB07		On 31/03/2020	Spot Bond	0.00000	102.72619		0.00000	102.68913			0.00	0	0.00
BAYB08		On 30/09/2020	Spot Bond	0.00000	102.83355		0.00000	102.79506			0.00	0	0.00
BAYB09		On 30/09/2018	Spot Bond	0.00000	101.63305		0.00000	101.60122			0.00	0	0.00
BAYC1U		On 31/12/2016	Spot Bond	100.00000	14.52327		100.00000	14.49572			0.00	0	0.00
BAYD1U		On 30/06/2035	Spot Bond	100.00000	22.73394		100.00000	22.67765			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000		20.69045	100.00000	20.63920				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.77188	100.00000	12.74026				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.24002	100.00000	12.76797				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		15.44180	100.00000	15.40357				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		13.38006	100.00000	13.34693				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		98.76471	100.00000	98.51276				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.94517	0.00000	100.92802				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		102.22883	0.00000	102.19972				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		102.28345	0.00000	102.25363				0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000		91.25000	100.00000	91.02244				0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000		85.88235	100.00000	85.68075				0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000		82.39278	100.00000	82.20721				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.27000		170.66379	2.27000	170.63747				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.57000		137.49980	8.53500	138.05714				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.57000		137.87728	8.53500	138.43017				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.95500		96.79285	8.92000	97.03413				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.91002	0.00000	100.88585				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.27599	0.00000	100.25514				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		99.99975	0.00000	99.98090				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		88.16425	100.00000	87.95181				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.62000		94.85401	8.56500	95.01017			1,982,600,000,000.00	230,000,000	640,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.86390	0.00000	101.84517				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.02297	0.00000	101.00322				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.04666	0.00000	101.02651				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22B1	On 21/07/2016	Spot Bond		0.00000	101.12564		0.00000	101.10410			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	101.20458		0.00000	101.18167			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	101.42514		0.00000	101.39838			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	15.49755		100.00000	15.45917			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.92228		0.00000	100.90332			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.96886		0.00000	100.94894			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.98881		0.00000	100.96849			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.99546		0.00000	100.97500			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	101.07525		0.00000	101.05314			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	101.18155		0.00000	101.15724			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	9.69956		100.00000	9.67554			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	9.69956		100.00000	9.67554			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00950		0.00000	100.03520			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.01404		0.00000	100.03819			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.01527		0.00000	100.03901			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.97500	99.66732		8.94000	99.73337			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.01898		0.00000	100.04146			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.02545		0.00000	100.04569			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	8.69474		100.00000	8.67368			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	8.69474		100.00000	8.67368			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.62500	102.50876		6.60000	102.50020			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	101.03848		0.00000	101.01967			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	99.57783		0.00000	99.56276			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC36	On 05/08/2014	Spot Bond	0.00000	97.58699	0.00000	97.56951				0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000	99.16629	0.00000	99.15056				0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	98.77870	0.00000	98.76284				0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	97.05518	0.00000	97.03765				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.45912	0.00000	100.44192				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.53567	0.00000	100.51561				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.44867	0.00000	100.43153				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.47256	0.00000	100.45453				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.51593	0.00000	100.49628				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.69569	0.00000	100.66932				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.99980	0.00000	100.96240				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	37.77889	100.00000	37.68737				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	15.72998	100.00000	15.69103				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	100.00000	8.63217	100.00000	8.61102			5,000,000,000,000,000.00	50,000,000,000	30,000,000,000.00	
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.59192	0.00000	100.57129				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.97500	107.90911	7.95000	107.90115				0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	10.07500	114.41038	10.04000	114.46294				0.00	0	27,800,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	101.36255	0.00000	101.33278				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	101.07256	0.00000	101.05425				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.72500	105.36692	9.69000	105.40602				0.00	0	809,300,000.00
CBL12	On 06/09/2018	Spot Bond	11.84000	98.65617	11.78500	98.81008				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	101.25225	0.00000	101.22413				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.09000	99.52231	12.03500	99.68612				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.80362	0.00000	100.78327				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL16	On 18/05/2017	Spot Bond		9.96500	101.76116		9.93000	101.82621			0.00	0	19,100,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.66304		0.00000	100.63517			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.53000	95.07554		12.47500	95.24831			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.92171		0.00000	100.90101			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.16460		0.00000	100.06022			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.82660		0.00000	100.80670			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.82500	92.90172		10.78500	93.03927			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.40000	115.67075		10.36500	115.86157			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		10.25000	111.61882		10.21500	111.82014			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.59000	110.66962		9.55500	110.89338			767,200,000,000.00	80,000,000	3,020,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.30202		0.00000	100.27231			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		12.32500	99.26260		12.29000	99.29070			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.80831		0.00000	100.78399			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	99.81189		0.00000	99.78507			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.99485		0.00000	100.96612			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	102.01914		0.00000	101.98136			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	102.32773		0.00000	102.28443			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.34104		0.00000	100.31676			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.45363		0.00000	100.43062			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.99701		0.00000	100.96110			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.98649		0.00000	100.95096			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	101.04207		0.00000	101.00453			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.97470			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN159	On 14/02/2015	Spot Bond	0.00000		100.76696		0.00000	100.74416			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		95.44165		100.00000	95.20715			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		95.44165		100.00000	95.20715			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		95.44165		100.00000	95.20715			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		99.99975		0.00000	99.97927			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		95.44165		100.00000	95.20715			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.19993		0.00000	101.18241			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.03278		0.00000	100.05052			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		102.14787		10.11000	102.12004			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.03278		0.00000	100.05052			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		101.34870		0.00000	101.32829			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		114.79192		2.76000	114.77269			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		106.55118		0.00000	106.55118			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		114.65676		3.14000	114.63641			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.44033		8.25000	100.41827			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.03278		0.00000	100.05052			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.03278		0.00000	100.05052			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		114.27461		3.10000	114.25456			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		114.25960		2.40000	114.24169			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		99.99922		0.00000	99.96980			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		101.52270		0.00000	101.50413			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		101.15176		0.00000	101.13111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN215	On 17/10/2016	Spot Bond	8.81500	102.92556	8.78500	102.96886	0.00	0	0.00				
CLN216	On 11/10/2014	Spot Bond	0.00000	101.18525	0.00000	101.16468	0.00	0	0.00				
CLN217	On 11/10/2014	Spot Bond	0.00000	101.16725	0.00000	101.14695	0.00	0	0.00				
CLN219	On 20/10/2016	Spot Bond	0.00000	101.09095	0.00000	101.07012	0.00	0	0.00				
CLN220	On 20/10/2016	Spot Bond	0.00000	101.10543	0.00000	101.08458	0.00	0	0.00				
CLN221	On 20/10/2016	Spot Bond	8.86500	103.07442	8.83500	103.11777	0.00	0	0.00				
CLN222	On 20/10/2016	Spot Bond	8.86500	103.07442	8.83500	103.11777	0.00	0	0.00				
CLN223	On 15/06/2014	Spot Bond	0.00000	105.00853	0.00000	105.00853	0.00	0	0.00				
CLN224	On 15/06/2014	Spot Bond	0.00000	105.98220	0.00000	105.98220	0.00	0	0.00				
CLN225	On 09/12/2016	Spot Bond	8.91500	101.82789	8.88500	101.87455	0.00	0	0.00				
CLN226	On 20/12/2016	Spot Bond	0.00000	99.99972	0.00000	99.97871	0.00	0	0.00				
CLN227	On 20/12/2016	Spot Bond	0.00000	99.99960	0.00000	99.97627	0.00	0	0.00				
CLN230	On 17/01/2015	Spot Bond	0.00000	101.07266	0.00000	101.05342	0.00	0	0.00				
CLN231	On 17/01/2015	Spot Bond	0.00000	101.07266	0.00000	101.05342	0.00	0	0.00				
CLN232	On 20/06/2014	Spot Bond	100.17539	86.45730	100.17539	99.44655	0.00	0	0.00				
CLN236	On 15/06/2016	Spot Bond	0.00000	100.03890	0.00000	100.05456	0.00	0	0.00				
CLN237	On 14/02/2017	Spot Bond	0.00000	100.66775	0.00000	100.64789	0.00	0	0.00				
CLN239	On 20/03/2017	Spot Bond	0.00000	99.99987	0.00000	99.97854	0.00	0	0.00				
CLN240	On 24/02/2015	Spot Bond	0.00000	100.46659	0.00000	100.44691	0.00	0	0.00				
CLN241	On 24/02/2017	Spot Bond	0.00000	100.49699	0.00000	100.47603	0.00	0	0.00				
CLN242	On 24/02/2019	Spot Bond	9.35000	100.60767	9.35000	100.58228	0.00	0	0.00				
CLN243	On 24/02/2019	Spot Bond	9.35000	100.60767	9.35000	100.58228	0.00	0	0.00				
CLN244	On 25/02/2015	Spot Bond	0.00000	100.44717	0.00000	100.42750	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN245	On 25/02/2015	Spot Bond	0.00000	100.44842	0.00000	100.42869				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	91.49475	0.00000	91.49475				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.76811	0.00000	100.73578				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.11344	0.00000	100.01713				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.75331	0.00000	100.72161				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	99.89044	0.00000	99.87218				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	99.89044	0.00000	99.87218				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	99.89044	0.00000	99.87218				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	99.89044	0.00000	99.87218				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	99.89044	0.00000	99.87218				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	99.88753	0.00000	99.86879				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	99.88250	0.00000	99.86295				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	99.88250	0.00000	99.86295				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	99.88250	0.00000	99.86295				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	99.88250	0.00000	99.86295				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	99.88250	0.00000	99.86295				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	99.88169	0.00000	99.86200				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.86000	99.02835	9.80500	99.21491				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.55460	0.00000	100.53561				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.98213	0.00000	100.96122				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	99.99966	0.00000	99.97555				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.70465	0.00000	100.67458				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97925			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97939			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	99.99985		0.00000	99.98031			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.47318		0.00000	100.45328			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.54043		0.00000	100.51669			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	99.99985		0.00000	99.98036			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	103.56087		0.00000	103.54130			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.27085		0.00000	100.25040			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	99.92636		0.00000	99.90796			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	99.87223		0.00000	99.85397			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.97993			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97678			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97678			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97678			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97678			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.78270		0.00000	100.76186			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.40950		0.00000	100.38874			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.14044		0.00000	100.11800			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	99.86386		0.00000	99.84123			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	102.24930		0.00000	102.22862			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	101.73682		0.00000	101.71369			0.00	1,000,000,000	1,000,000,000.00
CLN294		On 26/06/2017	Spot Bond	0.00000	99.86548		0.00000	99.84312			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	99.59893		0.00000	101.59417			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN296	On 20/12/2017	Spot Bond		0.00000	99.99966		0.00000	99.97711			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	99.75267		0.00000	101.73579			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	99.75267		0.00000	101.73579			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	99.74074		0.00000	101.73513			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	125.04703		0.00000	125.04703			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	101.56305		0.00000	101.54190			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	125.95324		0.00000	125.95324			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	124.41485		0.00000	124.41485			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	125.32175		0.00000	125.32175			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	121.58094		0.00000	121.58094			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	122.05088		0.00000	122.05088			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	125.51231		0.00000	125.51231			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.76473		0.00000	100.74172			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		11.30500	93.70938		11.27000	93.85891			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.82500	90.40879		11.79000	90.55845			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	99.75273		0.00000	101.64901			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	99.97577			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.74656		0.00000	100.72409			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	101.03310		0.00000	101.01188			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	101.09839		0.00000	101.07500			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	103.38857		8.80500	103.36396			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.97884			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.90380		0.00000	100.88279			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	118.73936		0.00000	118.73936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.97782			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.97741			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	99.97582			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.97719			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.96789			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.96789			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.96789			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	99.99969		0.00000	99.97598			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	99.93060		0.00000	99.91328			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.93668		0.00000	100.91872			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	99.75273		0.00000	101.64901			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	107.67056		0.00000	107.67056			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	107.77291		0.00000	107.77291			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	99.92362		0.00000	99.90455			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.97284		0.00000	100.95113			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.97181			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	99.75124		0.00000	101.65978			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	99.99933		0.00000	99.96887			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	99.99942		0.00000	99.97465			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	99.99985		0.00000	99.98126			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.97659			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.96184		0.00000	100.94035			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.76263		0.00000	100.74208			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN348	On 23/06/2014	Spot Bond	0.00000	99.92417		0.00000	99.90523			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	99.75873		0.00000	101.60595			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.90657		0.00000	100.88640			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	100.61599		0.00000	100.58966			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	100.61599		0.00000	100.58966			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.38866		0.00000	100.36855			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.96789			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	100.66354		0.00000	100.63521			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	100.64137		0.00000	100.61396			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.93900		0.00000	100.91756			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.92810		0.00000	100.90704			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.98081			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	99.94321		10.55000	99.91484			3,165,000,000,000.00	300,000,000	300,000,000.00
CLN362	On 20/03/2024	Spot Bond	10.48500	100.16391		10.45000	100.26262			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.97897			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	101.07334		0.00000	101.04784			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.62500	101.68118		12.59000	101.72862			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.96226		0.00000	100.93571			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.65500	101.49890		12.62000	101.65312			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	11.08500	101.09861		11.05000	101.25353			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.62193		0.00000	100.59547			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.32924		0.00000	100.30697			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.07567		100.00000	0.01034			0.00	0	10,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN42	On 18/04/2028	Spot Bond	7.01000	38.52309		7.01000	38.51594			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	144.36996		0.00000	145.15078			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	8.95500	130.45315		8.92000	130.60157			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.57000	137.49980		8.53500	138.05714			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.57000	137.87728		8.53500	138.43017			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	88.91468		0.00000	88.89553			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	88.81989		0.00000	88.80059			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.40145		0.00000	101.37868			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.40145		0.00000	101.37868			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	99.99967		0.00000	99.97839			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	99.99978		0.00000	99.98000			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	99.99983		0.00000	99.97975			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.39673		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97843			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	101.03310		0.00000	101.01188			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.98045			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.50311		0.00000	100.47999			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.36500	86.26694		9.33500	86.27984			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.42500	101.12111		9.39000	101.21408			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.73500	111.94898		10.69500	112.16107			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.71500	106.26522		8.68500	106.28858			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.32500	102.14347		10.28500	102.31429			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT01	On 03/04/2023	Spot Bond		10.61500	95.58515		10.58000	95.74690			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.30000	97.04348		11.26500	97.24417			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.30000	89.82814		11.26500	90.02254			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.39398		0.00000	100.37403			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.40244		0.00000	100.38207			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.33267		0.00000	100.31278			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.87401		0.00000	100.85438			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	102.78705		0.00000	102.77113			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	102.36096		0.00000	102.34522			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		11.64500	98.75059		11.60500	98.93585			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	10.24381		100.00000	10.21900			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.88194		0.00000	100.86407			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.70000	94.34886		8.66500	94.42755			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond		0.00000	100.36023		0.00000	100.34398			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond		0.00000	100.26246		0.00000	100.24626			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.19997		0.00000	100.18048			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond		0.00000	100.75723		0.00000	100.74041			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	101.95972		0.00000	101.92657			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.97186			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	102.01174		0.00000	101.98376			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	102.11544		0.00000	102.08607			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.59500	118.86727		7.56500	118.90969			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		9.02500	102.96056		8.98500	103.11758			12,789,327,500.00	1,417,100	3,265,483,000.00
DV23	On 27/02/2023	Spot Bond		9.36500	104.35786		9.33000	104.54595			13,595,170,500.00	1,451,700	3,553,197,200.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV24	On 18/02/2024	Spot Bond		9.47500	102.15071		9.44000	102.34894			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond		9.93500	102.08999		9.89000	102.41321			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond		0.00000	100.16423		0.00000	100.14777			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.17360		0.00000	100.15677			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.51336		0.00000	100.49546			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	100.00000		14.62521	100.00000		14.58979		7,200,000,000,000,000.00		72,000,000,000	70,300,000,000.00
E170	On 01/08/2020	Spot Bond		8.61500	125.29573		8.57500	125.48850			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	106.36605		0.00000	106.33797			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	131.83117		0.10000	131.81869			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.22000	116.06451		2.22000	116.04675			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond		2.23000	103.51938		2.23000	103.50353			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.34000	102.12508		2.34000	102.10913			0.00	0	19,500,000,000.00
EMM01	On 28/07/2020	Spot Bond		10.22500	102.99977		10.18500	103.15731		4,090,000,000,000.00		400,000,000	200,000,000.00
EMM02	On 11/03/2021	Spot Bond		10.07500	103.43302		10.03500	103.60679			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.35000	101.89684		10.31500	102.08253			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.78500	95.80068		10.74000	95.96230			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.56068		0.00000	100.54114			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.12493		0.00000	100.10758			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.72220		0.00000	100.70438			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.49308		0.00000	100.47558			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.47956		0.00000	100.46192			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000	95.69844		100.00000	95.45493			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000	86.69834		100.00000	86.49289			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	67.71800		100.00000	67.59259			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	129.19701		3.00000	129.17450			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.77500	104.06768		11.74500	104.07014			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	103.52698		0.00000	103.50496			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	101.08660		0.00000	101.06342			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	101.46557		0.00000	101.44234			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.45000	98.02898		10.39500	98.17347			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	101.43223		0.00000	101.41109			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.40518		0.00000	100.38424			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.69138		0.00000	100.66884			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.63685		0.00000	100.61609			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.61485		0.00000	100.59449			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.70396		0.00000	100.68101			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.67695		0.00000	100.65457			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.59066		0.00000	100.57139			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.60753		0.00000	100.58771			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.56920		0.00000	100.55034			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.59410		0.00000	100.57444			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.56422		0.00000	100.54553			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.58498		0.00000	100.56560			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.20500		101.15245		7.18500	101.16008			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.25500		107.21580		8.20000	107.38380			2,732,357,121,000.00	330,994,200	6,742,671,900.00
ES23	On 25/01/2023	Spot Bond	8.90000		108.10992		8.86500	108.30480			1,839,932,600,000.00	206,734,000	1,151,213,400.00
ES26	On 02/04/2026	Spot Bond	9.16000		94.20400		9.12500	94.41691			24,306,976,000.00	2,653,600	5,259,091,800.00
ES33	On 15/09/2033	Spot Bond	9.75000		80.63285		9.71000	80.90588			2,080,805,025,000.00	213,415,900	47,633,869,900.00
ES42	On 25/04/2042	Spot Bond	9.94500		89.81329		9.89500	90.20550			0.00	0	14,300,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.47774		0.00000	100.45761			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		101.11073		0.00000	101.09088			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		99.88569		0.00000	99.86668			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.35395		0.00000	100.33601			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		101.13706		0.00000	101.11858			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.16545		0.00000	100.14707			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.50113		100.00000	11.47233			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.19259		100.00000	11.16456			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.05835		0.00000	100.03890			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.06074		0.00000	100.04048			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.06548		0.00000	100.04365			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.07022		0.00000	100.04680			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.01500		101.02452		6.98500	101.02020			0.00	0	990,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.93000		96.73483		9.87500	96.90728			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.17790		0.00000	100.16059			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.17783		0.00000	100.16052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB10	On 25/01/2017	Spot Bond	0.00000	100.98745		0.00000	100.96620			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	102.23840		0.00000	102.21657			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.73000	103.85456		11.67500	104.01999			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	98.43627		0.00000	98.41241			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.47000	123.35985		2.47000	123.34015			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.40000	263.05218		2.40000	263.01077			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.56500	103.25300		2.56500	103.23624			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.77000	148.30787		2.77000	148.28304			803,300,000,000.00	290,000,000	145,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.61000	197.69934		2.61000	197.66709			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	8.02500	107.71009		7.99500	107.73056			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.96200	59.21154		7.96300	59.17034			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48400	37.36439		9.48400	37.33417			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000	36.08208		9.72000	36.05241			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	102.80234		0.00000	102.77013			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.74044		0.00000	100.70928			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	102.95387		0.00000	102.93779			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	101.78967		0.00000	101.77273			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.71984		0.00000	100.68954			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.71984		0.00000	100.68954			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.44246		0.00000	100.41560			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.70760		0.00000	100.67782			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	99.99967		0.00000	99.97569			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.03629		0.00000	100.05284			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	99.99981		0.00000	99.97933			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC113		On 20/06/2017	Spot Bond	0.00000	99.99972		0.00000	99.97704			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	103.26487		0.00000	103.24224			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	100.03507		0.00000	100.05203			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97610			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97728			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97405			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97651			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.97495			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.96885			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.96981			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	13.59108		100.09221	12.55635			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.97878			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	110.76498		0.00000	110.72062			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	99.99938		0.00000	99.97552			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	99.99932		0.00000	99.97241			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.66184		0.00000	100.63397			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	106.21143		0.00000	106.18893			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	99.99965		0.00000	99.97750			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	99.99967		0.00000	99.97725			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	99.99977		0.00000	99.97948			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.97774			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.97049			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.16365		0.00000	100.14597			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.14533		0.00000	100.12766			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.97815			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	54.01520		13.22500	53.99610			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.97947			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.97944			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	99.99960		0.00000	99.97054			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.97845			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.81000	91.66416		3.81000	91.64617			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.97747			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.97747			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.56406		0.00000	100.54216			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	101.67186		0.00000	101.64901			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	98.03388		0.00000	100.04417			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	102.37765		0.00000	102.37808			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.97884			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.97936			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	101.03699		0.00000	101.01177			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	99.97563			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.75447		0.00000	100.73415			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	101.02576		0.00000	101.00080			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	101.11480		0.00000	101.09070			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.97186			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.97796			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.97189			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.97961			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	100.86813		0.00000	100.83114			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.97775		0.00		0	0.00	
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.97775		0.00		0	0.00	
FRC190	On 14/03/2016	Spot Bond	0.00000	100.11173	0.00000	100.09336		0.00		0	0.00	
FRC29	On 22/07/2014	Spot Bond	0.00000	101.19106	0.00000	101.16801		0.00		0	0.00	
FRC37	On 20/06/2015	Spot Bond	0.00000	99.99958	0.00000	99.97736		0.00		0	0.00	
FRC40	On 20/12/2015	Spot Bond	0.00000	99.99966	0.00000	99.97758		0.00		0	0.00	
FRC46	On 10/09/2017	Spot Bond	0.00000	98.22283	0.00000	98.20149		0.00		0	0.00	
FRC57	On 20/06/2014	Spot Bond	0.00000	99.99995	0.00000	99.98122		0.00		0	0.00	
FRC61	On 28/07/2017	Spot Bond	0.00000	100.98993	0.00000	100.96811		0.00		0	0.00	
FRC66	On 31/01/2022	Spot Bond	3.71000	113.12708	3.71000	113.10520		0.00		0	0.00	
FRC67	On 20/09/2016	Spot Bond	0.00000	99.99960	0.00000	99.97708		0.00		0	0.00	
FRC68	On 20/09/2016	Spot Bond	0.00000	99.99959	0.00000	99.97683		0.00		0	0.00	
FRC69	On 31/01/2022	Spot Bond	3.69000	113.28425	3.69000	113.26240		0.00		0	0.00	
FRC70	On 20/09/2014	Spot Bond	1.88000	121.71401	1.88000	121.69659		0.00		0	0.00	
FRC71	On 31/01/2022	Spot Bond	3.71000	113.12708	3.71000	113.10520		0.00		0	0.00	
FRC72	On 31/01/2017	Spot Bond	2.86000	119.99412	2.86000	119.97368		0.00		0	0.00	
FRC74	On 20/09/2016	Spot Bond	2.93000	125.22195	2.93000	125.20047		0.00		0	0.00	
FRC76	On 28/07/2017	Spot Bond	0.00000	101.13128	0.00000	101.10666		0.00		0	0.00	
FRC78	On 15/06/2016	Spot Bond	0.00000	100.55553	0.00000	100.56436		0.00		0	0.00	
FRC79	On 15/06/2016	Spot Bond	0.00000	100.04460	0.00000	100.05831		0.00		0	0.00	
FRC82	On 15/06/2016	Spot Bond	0.00000	100.04623	0.00000	100.05939		0.00		0	0.00	
FRC83	On 20/12/2016	Spot Bond	0.00000	99.99977	0.00000	99.98038		0.00		0	0.00	
FRC84	On 20/12/2016	Spot Bond	0.00000	99.99965	0.00000	99.97729		0.00		0	0.00	
FRC85	On 20/12/2014	Spot Bond	0.00000	105.69591	0.00000	105.67623		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC86		On 20/12/2016	Spot Bond	0.00000	99.99942		0.00000	99.97310			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	99.99948		0.00000	99.97418			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.97711			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.03808		0.00000	100.05402			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.97714			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	104.49934		0.00000	104.47862			0.00	0	0.00
FRC98		On 15/06/2016	Spot Bond	0.00000	96.35031		0.00000	96.36350			0.00	0	0.00
FRC99		On 24/02/2017	Spot Bond	0.00000	92.39355		0.00000	92.43586			0.00	0	0.00
FRD003		On 14/03/2016	Spot Bond	0.00000	100.10769		0.00000	100.09000			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	8.65686	100.00000	100.00000	8.63542			0.00	0	0.00
FRD02U		On 01/06/2016	Spot Bond	100.00000	14.05478	100.00000	100.00000	14.02073			0.00	0	0.00
FRI15		On 14/03/2015	Spot Bond	5.00000	141.02536		5.00000	140.99348			0.00	0	0.00
FRJ14		On 20/07/2014	Spot Bond	0.00000	101.81002		0.00000	101.79342			0.00	0	0.00
FRJ15		On 04/04/2015	Spot Bond	0.00000	101.77615		0.00000	101.75914			0.00	0	0.00
FRJ16		On 21/01/2016	Spot Bond	0.00000	103.12552		0.00000	103.10776			0.00	1,200,000,000	0.00
FRJ17		On 04/04/2017	Spot Bond	0.00000	103.11179		0.00000	103.09378			0.00	0	0.00
FRJ18		On 21/02/2018	Spot Bond	0.00000	102.69808		0.00000	102.67987			0.00	0	0.00
FRJ19		On 04/04/2019	Spot Bond	0.00000	102.07762		0.00000	102.05958			0.00	0	0.00
FRJ20		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.98158			0.00	0	0.00
FRS100		On 15/01/2024	Spot Bond	0.00000	85.51724		0.00000	85.50354			0.00	0	0.00
FRS101		On 31/01/2038	Spot Bond	2.82000	118.63272		2.82000	118.61264			0.00	0	0.00
FRS102		On 21/01/2017	Spot Bond	0.00000	100.98009		0.00000	100.96109			0.00	0	0.00
FRS103		On 23/01/2024	Spot Bond	10.38000	101.60685		10.38000	101.57793			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS104	On 23/01/2024	Spot Bond		10.38000	101.60685		10.38000	101.57793			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond		0.00000	101.09612		0.00000	100.99841			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond		0.00000	100.70083		0.00000	100.68426			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	101.13862		0.00000	101.11496			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.96000	95.93463		2.96000	95.91803			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.92000	189.05106		2.92000	189.01863			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.93000	96.44997		2.93000	96.43336			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.91000	252.91818		2.91000	252.87488			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.41000	262.84879		2.41000	262.80735			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		3.13000	248.69330		3.13000	248.64924			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.84000	120.20007		2.84000	120.17965			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.93934		0.00000	100.91888			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.37000	120.43146		2.37000	120.41255			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	101.14256		0.00000	101.12108			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	101.36924		0.00000	101.34828			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.90150		0.00000	100.88077			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.80000	94.93170		2.80000	94.91569			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.55000		104.97509	14.51318			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	18.41582		101.07593	18.37078			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	11.20279		100.44759	11.17555			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.12177		0.00000	100.10437			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	16.95013		100.76967	16.90879			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		2.44000	104.42693		2.44000	104.41037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	101.12612		0.00000	101.11029			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.52500	103.65178		2.52500	103.63506			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.36254		0.00000	98.36145			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.55500	103.35253		2.55500	103.33579			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.44840		0.00000	100.42573			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.61000	327.92597		2.61000	327.87250			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	99.93730		0.00000	99.92164			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.80450		0.00000	100.78311			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.75828		0.00000	100.73812			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.72209		0.00000	100.70289			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.42602		0.00000	100.40549			0.00	400,000,000	100,000,000.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.36680		0.00000	100.34778			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	100.70429		0.00000	100.67759			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	101.34723		0.00000	101.32572			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.32500	101.35210		6.30000	101.34622			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.98500	101.79055		6.95500	101.80005			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	8.03500	100.02914		8.00500	100.07421			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.55500	99.95032		8.52000	100.03123			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.75000	110.39972		8.69500	110.56582			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.23500	102.06858		9.19500	102.21554			923,500,000,000.00	100,000,000	958,800,000.00
FRX20	On 01/10/2020	Spot Bond	9.45500	100.70160		9.41500	100.86394			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.93500	87.65735		9.90000	87.82150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond	10.04000	107.51938		10.00500	107.72484			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.35000	98.48077		10.31500	98.68642			0.00	0	5,500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.70500	91.36340		10.66000	91.66117			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.59000	79.97215		10.54000	80.30790			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.98440			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	99.99991		0.00000	99.98348			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	99.99992		0.00000	99.98281			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	99.99992		0.00000	99.98254			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	99.99986		0.00000	99.98180			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	99.99981		0.00000	99.98068			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	99.99977		0.00000	99.97983			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	99.99959		0.00000	99.97616			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.46133		0.00000	100.44466			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.48640		0.00000	100.46883			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.50905		0.00000	100.49066			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.51439		0.00000	100.49581			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.52951		0.00000	100.51038			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.55222		0.00000	100.53228			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.57114		0.00000	100.55052			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.65429		0.00000	100.63068			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.60649		0.00000	101.58551			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	101.29808		0.00000	101.27683			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.77500	103.40569		9.74000	103.46901			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GPT28	On 05/05/2014	Spot Bond		0.00000	100.72829		0.00000	100.71342			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond		100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond		0.00000	99.40701		0.00000	99.39219			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	100.84609		0.00000	100.82736			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.86719		0.00000	100.84805			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.90796		0.00000	100.88803			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.95855		0.00000	100.93762			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	101.02874		0.00000	101.00644			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.20172		0.00000	100.18207			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	101.40033		0.00000	101.38174			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	101.14238		0.00000	101.12172			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	101.02243		0.00000	101.04815			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	101.26610		0.00000	101.24777			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.17930		0.00000	100.15986			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.55764		0.00000	100.53677			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	99.87693		0.00000	99.85938			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.41723		0.00000	100.39962			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	99.91968		0.00000	99.89967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HCH01	On 25/10/2016	Spot Bond	0.00000	101.15015		0.00000	101.12574			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	101.02356		0.00000	101.00412			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.13912		0.00000	100.11972			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.88018		0.00000	100.86040			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.89115		0.00000	100.87114			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond	0.00000	100.82349		0.00000	100.80852			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond	0.00000	100.73134		0.00000	100.71509			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	101.07343		0.00000	101.05313			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.38707	96.85594		8.35769	96.89153			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	101.12970		0.00000	101.10844			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.73953	104.41639		8.71017	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	101.20202		0.00000	101.17952			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.18944	104.41639		9.16012	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	101.29037		0.00000	101.26635			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF01	On 17/04/2016	Spot Bond	0.00000	101.16478	0.00000	101.14405				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	101.30819	0.00000	101.28490				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	101.36038	0.00000	101.33627				0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.64927	0.00000	100.62810				0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000	100.83008	9.89000	100.80320				0.00	0	26,600,000.00
HWAY20	On 31/07/2020	Spot Bond	8.75500	106.05162	8.71500	106.22480				0.00	0	3,097,100,000.00
HWAY23	On 07/12/2023	Spot Bond	2.18000	267.57514	2.18000	267.53461				0.00	0	8,860,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.16000	267.99095	2.16000	267.95053				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.73000	96.98444	9.69000	97.29996			3,892,000,000,000.00		400,000,000	3,432,700,000.00
HWAY35	On 31/07/2035	Spot Bond	9.65000	97.61360	9.61000	97.93811				0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	40.35518	100.00000	40.25525				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	10.47447	100.00000	10.44853				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	64.29502	100.00000	64.13581				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	30.57907	100.00000	30.50334				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	16.95082	100.00000	16.90884				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	9.21464	100.00000	9.19157				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.91500	109.95241	1.91500	109.93651				0.00	0	93,354,100,000.00
I2038	On 31/01/2038	Spot Bond	2.20000	110.09058	2.20000	110.07382			880,000,000,000.00		400,000,000	53,201,400,000.00
I2046	On 31/03/2046	Spot Bond	2.29000	108.58023	2.29000	108.56345				0.00	0	54,537,500,000.00
I2050	On 31/12/2050	Spot Bond	2.30000	114.62715	2.30000	114.60937			39,100,000,000.00		17,000,000	37,083,500,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	92.65000	0.00000	93.55000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.91500	102.47049	7.88500	102.47716				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.97554	0.00000	100.95691				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL14	On 28/06/2015	Spot Bond	0.00000	100.17549	0.00000	100.15663		0.00		0	0.00	
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
IBL20	On 15/03/2014	Spot Bond	8.18000	100.52692	8.18000	100.52691		0.00		0	0.00	
IBL21	On 15/03/2016	Spot Bond	8.41500	102.09196	8.38500	102.12373		0.00		0	0.00	
IBL22	On 15/03/2018	Spot Bond	9.12500	102.97021	9.09000	103.06224		0.00		0	0.00	
IBL23	On 21/04/2014	Spot Bond	8.00000	103.50405	7.97500	103.48385		0.00		0	0.00	
IBL24	On 21/04/2014	Spot Bond	0.00000	100.96765	0.00000	100.94886		0.00		0	0.00	
IBL25	On 18/08/2014	Spot Bond	0.00000	100.55550	0.00000	100.53678		0.00		0	0.00	
IBL26	On 18/08/2014	Spot Bond	4.85000	113.39824	4.85000	113.37305		0.00		0	0.00	
IBL28	On 18/08/2016	Spot Bond	8.23500	100.74920	8.20500	100.79146		0.00		0	0.00	
IBL32	On 03/11/2014	Spot Bond	0.00000	100.82436	0.00000	100.80582		0.00		0	0.00	
IBL33	On 03/11/2016	Spot Bond	0.00000	100.87320	0.00000	100.85356		0.00		0	0.00	
IBL34	On 31/01/2017	Spot Bond	1.70000	123.87700	1.70000	123.85981		0.00		0	0.00	
IBL36	On 31/01/2022	Spot Bond	2.44000	123.62017	2.44000	123.60052		0.00		0	0.00	
IBL37	On 02/04/2015	Spot Bond	0.00000	101.84895	0.00000	101.83167		0.00		0	0.00	
IBL38	On 02/04/2017	Spot Bond	0.00000	102.81646	0.00000	102.79815		0.00		0	700,000,000.00	
IBL39	On 02/04/2018	Spot Bond	8.79500	103.96308	8.76000	104.05538		0.00		0	0.00	
IBL40	On 15/06/2015	Spot Bond	0.00000	100.53940	0.00000	100.56611		0.00		0	0.00	
IBL42	On 15/06/2017	Spot Bond	0.00000	101.74078	0.00000	101.76682		0.00		0	0.00	
IBL43	On 15/11/2015	Spot Bond	0.00000	100.57544	0.00000	100.55669		0.00		0	0.00	
IBL45	On 21/12/2018	Spot Bond	9.36000	96.80785	9.30500	96.98467		0.00		0	0.00	
IBL46	On 15/01/2020	Spot Bond	9.84500	89.96515	9.80500	90.10326		0.00		0	8,800,000.00	
IBL48	On 19/03/2016	Spot Bond	0.00000	100.39641	0.00000	100.37964		0.00		0	9,419,700,000.00	
IBL49	On 02/04/2018	Spot Bond	8.87500	98.27044	8.84000	98.36004		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL50	On 02/08/2020	Spot Bond		9.89500	97.44279		9.85500	97.59857			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.87346		0.00000	100.85506			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.89960		0.00000	100.88064			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		8.17500	98.99221		8.14500	99.03307			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		9.14000	97.41597		9.08500	97.58242			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.99727		0.00000	100.97626			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.63072		0.00000	100.61249			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		8.44500	100.99968		8.41000	101.06536			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		9.10000	101.20244		9.04500	101.39270			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		10.11500	101.72407		10.08000	101.91397			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00355		100.00000	0.00354			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.91920		0.00000	100.90097			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.96587		0.00000	100.94681			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.47500	97.92855		9.43500	98.09008			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	102.08365		5.00000	102.06980			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	102.08365		5.00000	102.06980			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.65698		5.00000	100.64325			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	102.08365		5.00000	102.06980			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.06459		4.00000	100.05382			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	102.63863		0.00000	102.61290			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	102.54651		0.00000	102.52139			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	101.88765		0.00000	101.86169			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond		100.00000	95.86417		100.00000	95.11524			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	9.20000	111.85115		9.20000	111.82352			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	99.77200		0.00000	99.75107			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	99.77200		0.00000	99.75107			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.69143		0.00000	100.66889			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.40000		100.00000	7.38208			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.89750		0.00000	100.87934			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.75903		0.00000	100.74096			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.63271		0.00000	100.61468			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.91500	99.18611		9.88500	99.18746			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.38100		0.00000	100.36307			0.00	0	100,000,000.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	101.97630		0.00000	101.96062			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.16753		0.00000	100.15075			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.29091		0.00000	100.26444			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	5.95681		100.00000	5.94190			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond	100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000	90.85634		100.00000	90.18333			0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000	86.36170		100.00000	85.75353			0.00	0	0.00
INA412	On 18/03/2014	Spot Bond	5.80000	97.18173		5.80000	97.18173			0.00	0	0.00
INA413	On 25/03/2014	Spot Bond	5.80000	99.87304		5.80000	99.82551			0.00	0	0.00
INA414	On 01/04/2014	Spot Bond	5.80000	99.76221		5.80000	99.71479			0.00	0	0.00
INA415	On 08/04/2014	Spot Bond	5.80000	99.65163		5.80000	99.60431			0.00	0	0.00
INA416	On 15/04/2014	Spot Bond	5.90000	99.53342		5.90000	99.48540			0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	5.90000	99.42145		5.90000	99.37354			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA418		On 29/04/2014	Spot Bond	5.90000	99.30973		5.90000	99.26193			0.00	0	0.00
INA419		On 06/05/2014	Spot Bond	5.90000	99.19826		5.90000	99.15056			0.00	0	0.00
INA420		On 12/05/2014	Spot Bond	6.00000	99.07171		6.00000	99.02333			0.00	0	0.00
INA421		On 20/05/2014	Spot Bond	6.00000	98.95890		6.00000	98.91063			0.00	0	0.00
INA422		On 27/05/2014	Spot Bond	6.00000	98.84634		6.00000	98.79818			0.00	0	0.00
INA424		On 10/06/2014	Spot Bond	6.00000	98.62199		6.00000	98.57405			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	101.82312		0.00000	101.79889			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	11.55752	103.11076		11.56066	103.07548			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	11.55752	101.83744		11.56066	101.80259			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	99.91313		0.00000	99.89151			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.27984		0.00000	100.25229			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	99.91533		0.00000	99.89417			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	102.99629		6.50000	102.97819			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.97678			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	101.38057		0.00000	101.36203			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	97.42372		0.00000	97.41984			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.11433		0.00000	100.09526			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	101.00586		0.00000	100.98744			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	101.08189		0.00000	101.06342			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.64113		0.00000	100.62385			0.00	0	0.00
ING225		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	99.91104		0.00000	99.88882			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.31802		0.00000	100.29795			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING233	On 25/06/2014	Spot Bond	0.00000	101.87466		0.00000	101.85890			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	101.79507		0.00000	101.77904			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.98295			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.98308			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	100.16289		0.00000	100.14658			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	100.93786		0.00000	100.92113			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.73827		0.00000	100.72110			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.61814		0.00000	100.60099			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.51071		0.00000	100.49349			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.50461		0.00000	100.48759			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.32107		0.00000	100.30435			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.04870		100.00000	76.89918			0.00	15,625,000,000	15,625,000,000.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.95222		0.00000	101.92542			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.33063		0.00000	100.31387			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond	0.00000	99.21747		0.00000	99.20182			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond	100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	101.17160		0.00000	101.15065			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	101.19854		0.00000	101.17717			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	101.21654		0.00000	101.19490			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.92500	103.47979		8.89500	103.53389			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	7.62500	99.81234		7.60000	99.79221			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.19473		0.00000	100.17518			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.27500	101.27732		9.24000	101.35619			0.00	0	17,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	101.32882		0.00000	101.30869			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL8	On 10/10/2020	Spot Bond	0.00000	101.29776	0.00000	101.27651				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.53296	0.00000	100.50849				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	99.91194	0.00000	99.88992				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	9.09500	104.20805	9.06500	104.21811				0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	101.93227	0.00000	101.91192				0.00	1,000,000,000	500,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.32231	0.00000	100.29938				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.53000	114.55061	3.53000	114.52902				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.95000	129.67539	3.95000	129.64955				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.61650	0.00000	101.59416				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.37445	0.00000	101.35098				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.36469	0.00000	101.34169				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.18063	0.00000	100.15851				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	99.85049	0.00000	99.82915				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.91500	90.75594	3.91500	90.73789				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.91500	97.29218	3.91500	97.27282				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.21429	0.00000	100.19093				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.80126	0.00000	100.77745				0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.16753	0.00000	100.15075				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.43000	109.38096	12.37500	109.52256				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.23836	0.00000	101.21227				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.95000	129.67539	3.95000	129.64955				0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000	94.37791	100.00000	93.65192				0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000	85.15385	100.00000	84.56250				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.35530	0.00000	100.33730				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.97561	0.00000	100.95795				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.51933	0.00000	100.50209				0.00	0	0.00
IVA412	On 20/03/2014	Spot Bond	5.80000	99.95235	5.80000	99.90475				0.00	0	0.00
IVA413	On 27/03/2014	Spot Bond	5.80000	99.84135	5.80000	99.79385				0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond	5.80000	99.73059	5.80000	99.68320				0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond	5.80000	99.62008	5.80000	99.57279				0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond	5.90000	99.50140	5.90000	99.45341				0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond	5.90000	99.38950	5.90000	99.34162				0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond	5.90000	99.16646	5.90000	99.11879				0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond	6.00000	99.03945	6.00000	98.99110				0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	6.00000	98.81423	6.00000	98.76610				0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	100.00000	81.29176	100.00000	100.00000				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.75632	0.00000	100.73508				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.88136	0.00000	100.86132				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.92543	0.00000	100.90526				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	101.36142	0.00000	101.34318				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	101.26275	0.00000	101.24396				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.75831	0.00000	100.74057				0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.74009	0.00000	100.72303				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.64755	0.00000	100.63032				0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.75494	0.00000	100.73726				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.50687	0.00000	100.48857				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC015	On 22/05/2016	Spot Bond	0.00000	100.50234	0.00000	100.48122				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.38354	0.00000	100.36404				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	101.19864	0.00000	101.17727				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	101.20764	0.00000	101.18614				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	101.22565	0.00000	101.20387				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	101.14461	0.00000	101.12407				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	101.06540	0.00000	101.04523				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.88130	0.00000	100.86127				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.01866	0.00000	99.99980				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.59225	0.00000	100.57296				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.39027	0.00000	100.37231				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.38610	0.00000	100.36834				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	59.29429	100.00000	59.14581				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	86.69834	100.00000	86.49289				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	86.69834	100.00000	86.49289				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	101.01296	0.00000	100.99214				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	62.53058	100.00000	62.37573				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.36629	0.00000	101.34530				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	22.44035	100.00000	22.38415				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	101.24343	0.00000	101.22116				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	55.75602	100.00000	55.61640				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	57.00995	100.00000	56.86718				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	61.39613	100.00000	61.24408				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG10U	On 29/01/2015	Spot Bond	100.00000		58.81791		100.00000	58.70632			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		60.80895		100.00000	60.65667			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		54.94288		100.00000	100.00000			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		56.88999		100.00000	56.70640			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.42284		0.00000	100.40039			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.10609		0.00000	101.08125			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.95000		140.59654		8.91500	140.90368			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.23999		0.00000	100.22254			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.62864		0.00000	101.61013			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.39057		0.00000	100.37079			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.25596		0.00000	100.23722			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.95562		0.00000	100.93549			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.37500		95.85612		9.34000	95.92902			0.00	0	45,800,000.00
LGL03	On 03/04/2018	Spot Bond	9.52500		97.32058		9.49000	97.40653			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.99500		96.98547		9.95500	97.14103			0.00	0	6,400,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.20435		0.00000	100.17554			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.91500		102.48455		10.88500	102.50095			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.22289		0.00000	100.19140			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.54682		0.00000	100.52676			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.58422		0.00000	100.56282			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.62903		0.00000	100.60600			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.79998		0.00000	100.78318			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		101.05166		0.00000	101.03471			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	0.00000		99.81020		0.00000	99.79560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ046	On 23/04/2014	Spot Bond		0.00000	99.50386		0.00000	99.48926			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond		0.00000	99.11611		0.00000	99.10033			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond		0.00000	100.20747		0.00000	100.19151			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond		0.00000	98.75746		0.00000	98.74153			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	94.31525		100.00000	94.07216			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	60.34194		100.00000	60.22745			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	55.75602		100.00000	55.61640			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.35707		0.00000	100.33628			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	52.20318		100.00000	52.07671			0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond		100.00000	93.58974		100.00000	93.35038			0.00	0	0.00
MAQ14U	On 17/03/2014	Spot Bond		100.00000	66.66669		100.00000	66.66668			0.00	0	0.00
MAQ15U	On 02/04/2014	Spot Bond		100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
MAQ16U	On 07/04/2014	Spot Bond		100.00000	95.30026		100.00000	95.05208			0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond		100.00000	90.12346		100.00000	89.90148			0.00	0	0.00
MAQ18U	On 17/04/2014	Spot Bond		100.00000	92.87532		100.00000	92.63959			0.00	0	44,600,000,000.00
MBC022	On 17/04/2014	Spot Bond		0.00000	99.59537		0.00000	99.58091			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	101.28343		0.00000	101.26533			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.47159		0.00000	100.45436			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	101.41956		0.00000	101.40146			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	101.06232		0.00000	101.04307			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	101.71647		0.00000	101.69872			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	102.44331		0.00000	102.42503			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	99.88843		0.00000	99.87246			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF033	On 28/03/2016	Spot Bond	0.00000	100.19676		0.00000	100.17972			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.17090		0.00000	100.15430			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.49865		0.00000	100.48099			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.61668		0.00000	100.59981			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.66586		0.00000	100.64765			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	97.46302		100.00000	97.21182			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	77.31092		100.00000	77.09497			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	59.61251		100.00000	59.46324			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	16.69423		100.00000	16.65289			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	40.75739		100.00000	40.65646			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.28000	102.86039		9.22500	103.05254			0.00	0	144,500,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.14934		0.00000	100.12846			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.13907		0.00000	100.11967			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	101.63074		0.00000	101.61065			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	102.83336		0.00000	102.81378			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	102.85568		0.00000	102.83595			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	102.96726		0.00000	102.94681			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	101.20888		0.00000	101.18874			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	101.27606		0.00000	101.25498			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.61000	103.86528		8.57500	103.91982			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.35000	101.84559		9.29500	102.02906			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	10.15000	101.27451		10.11000	101.45819			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.94000	104.03102		6.91500	104.02962			41,640,000,000,000.00	6,000,000,000	3,000,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	99.99989		0.00000	99.98265			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1A2	On 20/12/2018	Spot Bond	0.00000		99.99988		0.00000	99.98196			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.19500		100.22938		10.15500	100.36864			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.91500		100.91875		7.88500	100.93909			0.00	0	4,771,200,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.39620		0.00000	100.37613			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.53500		100.60410		9.50000	100.67194			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.05842		100.00000	7.23544			0.00	45,900,000,000	75,000,000,000.00
MMIG02	On 17/03/2026	Spot Bond	10.02500		100.27775		10.07000	100.01901		313,782,500,000,000.00	31,300,000,000	75,000,000,000.00	
MMS01U	On 10/12/2016	Spot Bond	100.00000		8.80083		100.00000	8.77951			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.37997		0.00000	100.36071			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.23500		100.50469		9.20000	100.57381			0.00	0	119,700,000.00
MTN02	On 13/07/2014	Spot Bond	6.42500		103.00976		6.40000	103.00001		18,761,000,000,000.00	2,920,000,000	6,000,000,000.00	
MTN03	On 13/07/2015	Spot Bond	8.01500		103.33600		7.98500	103.35098			0.00	0	430,000,000.00
MTN04	On 13/07/2017	Spot Bond	9.17500		104.50004		9.14000	104.57420			0.00	0	36,100,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.41461		100.89771	6.39842			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.49988		100.61875	6.48350			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		100.62556		0.00000	100.60696			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.63567		0.00000	100.61677			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.64485		0.00000	100.62568			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.64929		0.00000	100.62998			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.70479		0.00000	100.68385			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4C508	On 14/08/2020	Spot Bond		0.00000	100.76924		0.00000	100.74639			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.41141		100.00000	0.41038			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.41141		100.00000	0.41038			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.46500	95.72109		9.43000	95.89147			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.86500	99.00296		7.83500	99.04447			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.99677		0.00000	100.97962			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.71500	98.88945		9.67500	99.05264			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	101.18009		0.00000	101.16327			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		9.38000	100.02491		9.38000	9.38000			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.59936		0.00000	100.58117			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.73000	100.02582		9.73000	9.73000			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	101.94428		0.00000	101.92617			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.71984		0.00000	100.70209			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	101.62195		0.00000	101.60363			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.81766		0.00000	100.79970			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.52993		0.00000	100.51243			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.61500	104.19312		7.58500	104.21463			0.00	0	690,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.29566		0.00000	100.31891			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		9.18000	109.67332		9.12500	109.89308			0.00	0	13,700,000.00
NBK4	On 28/10/2024	Spot Bond		11.12500	32.66019		11.09000	32.76007			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		8.01500	105.72303		7.98500	105.73124			0.00	0	964,600,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	101.08949		0.00000	101.06891			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	101.15359		0.00000	101.13192			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		7.86000	99.91393		7.83500	99.89279			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK8B		On 24/03/2014	Spot Bond	0.00000	99.93598		0.00000	99.92001			0.00	0	0.00
NBK9A		On 23/03/2016	Spot Bond	8.36500	101.72902		8.33500	101.76113			0.00	0	17,600,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	99.92789		0.00000	99.90990			0.00	0	0.00
NCLN43		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44		On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45		On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46		On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48		On 25/02/2015	Spot Bond	0.00000	100.47949		0.00000	100.45841			0.00	0	0.00
NCLN54		On 31/03/2015	Spot Bond	0.00000	101.61820		0.00000	101.59661			0.00	0	0.00
NCLN55		On 07/04/2015	Spot Bond	0.00000	101.41459		0.00000	101.39299			0.00	0	0.00
NCLN56		On 15/04/2015	Spot Bond	0.00000	101.24364		0.00000	101.22137			0.00	0	0.00
NCLN58		On 01/06/2015	Spot Bond	0.00000	100.34418		0.00000	100.32362			0.00	0	0.00
NCLN61		On 30/11/2015	Spot Bond	0.00000	88.54309		0.00000	88.52461			0.00	0	0.00
NCLN62		On 02/12/2015	Spot Bond	0.00000	100.32570		0.00000	100.30621			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	100.93801		0.00000	100.91772			0.00	0	0.00
NCLN65		On 25/01/2016	Spot Bond	0.00000	101.02999		0.00000	101.00791			0.00	0	0.00
NCLN66		On 29/01/2016	Spot Bond	0.00000	100.90166		0.00000	100.88122			0.00	0	0.00
NCLN67		On 13/07/2016	Spot Bond	0.00000	101.33354		0.00000	101.31011			0.00	0	0.00
NCLN69		On 27/05/2016	Spot Bond	0.00000	84.73274		0.00000	84.71364			0.00	0	0.00
NCLN71		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN72		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN73		On 03/07/2015	Spot Bond	0.00000	101.73197		0.00000	101.71398			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.64103		0.00000	100.62015			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		99.99982		0.00000	99.98102			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		99.99986		0.00000	99.98214			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		101.32803		0.00000	101.30679			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		99.99987		0.00000	99.98281			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.98177			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.98178			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.90084		0.00000	100.88186			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	99.97884			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.29500		102.00775		10.26000	102.10818			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	99.97898			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.33000		100.74358		10.29500	100.83363			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	99.97884			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.98109			0.00	0	300,000,000.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.29828		0.00000	100.27959			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.86500		102.37756		8.83500	102.39524			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		103.50895		0.00000	103.48408			0.00	2,400,000,000	1,200,000,000.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.43443		0.00000	100.41202			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		101.12337		0.00000	101.10608			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.62500		113.29944		12.59000	113.38862			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		110.70496		0.00000	110.68432			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		101.60998		0.00000	101.59494			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.39956		0.00000	100.37457			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.42000		161.00703		2.42000	160.98159			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NMP20N		On 24/07/2020	Spot Bond	9.24500	101.89414		9.20500	102.05857			0.00	0	0.00
NPL08		On 10/03/2015	Spot Bond	0.00000	100.17238		0.00000	100.15521			0.00	0	0.00
NPL09		On 10/09/2014	Spot Bond	0.00000	100.16820		0.00000	100.15135			0.00	0	0.00
NQ1A10		On 22/05/2020	Spot Bond	9.87500	103.32216		9.83500	103.48039			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	0.00000	100.45362		0.00000	100.43453			0.00	0	315,600,000.00
NQ1A12		On 22/05/2014	Spot Bond	0.00000	100.52516		0.00000	100.50809			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	100.43160		0.00000	100.41343			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	100.42760		0.00000	100.40960			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	100.44391		0.00000	100.42522			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	10.07500	103.86449		10.03500	104.06132			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	0.00000	100.46025		0.00000	100.44089			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.44397		0.00000	100.42529			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.45367		0.00000	100.43458			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	10.27500	103.32198		10.23500	103.47696			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.48628		0.00000	100.46583			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.46676		0.00000	100.44713			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.46017		0.00000	100.44081			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.58336		0.00000	100.55885			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.54388		0.00000	100.52102			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.47318		0.00000	100.45327			0.00	0	0.00
NRA014		On 30/04/2014	Spot Bond	7.36500	104.75833		7.33500	104.74096			0.00	0	3,500,000,000.00
NRA018		On 30/11/2018	Spot Bond	9.02000	115.81988		8.96500	116.01489			0.00	0	820,000,000.00
NRA022		On 31/10/2022	Spot Bond	9.40500	121.25598		9.36500	121.48360			0.00	0	750,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA023	On 31/05/2023	Spot Bond	2.31500	165.13127		2.31500	165.10566			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.63000	124.04573		9.59500	124.32722			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	101.05398		0.00000	101.03401			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	101.02505		0.00000	101.00558			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.10320		0.00000	101.08316			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.92574		0.00000	100.90624			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.62944		0.00000	101.61115			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	99.92410		0.00000	99.90514			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.39472		0.00000	100.37569			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.40891		0.00000	100.38919			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.44240		0.00000	100.41959			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.56404		0.00000	100.53508			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.23992		100.00000	16.19925			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	29.89325		100.00000	29.81921			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.14500	106.16210		7.11500	106.18729			0.00	0	32,800,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	15.13826		100.00000	15.10035			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	97.12000		0.00000	97.12000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	46.18247		100.00000	46.06810			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.62648		0.00000	100.60785			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.87100		0.00000	100.85280			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.34549		0.00000	100.32753			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.27366		0.00000	100.25572			0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000	100.57649		0.00000	100.56048			0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000	100.44838		0.00000	100.43237			0.00	14,000,000,000	3,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC001	On 28/03/2016	Spot Bond		0.00000	100.43240		0.00000	100.41489			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	102.29121		0.00000	102.27130			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.16129		0.00000	100.18851			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.05358		0.00000	100.03572			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.05271		0.00000	100.03514			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.01144		0.00000	100.03644			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.05558		0.00000	100.03704			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.05375		0.00000	100.03582			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.01454		0.00000	100.03848			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.05796		0.00000	100.03864			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.05566		0.00000	100.03710			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.01796		0.00000	100.04072			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.06074		0.00000	100.04048			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.05788		0.00000	100.03858			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.84733		0.00000	100.82866			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.87561		0.00000	100.85639			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.88833		0.00000	100.86887			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.91660		0.00000	100.89659			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	101.03810		0.00000	101.01573			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	101.06634		0.00000	101.04342			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	101.02368		0.00000	101.00213			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.91500	103.24864		6.88500	103.24450			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		6.79500	96.77512		6.77000	96.76923			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R010P	On 21/12/2025	Spot Bond			8.37000	38.14014		8.33500	38.28248			0.00	0	0.00
R157	On 15/09/2015	Spot Bond			6.91500	109.33282		6.88500	109.35704		5,355,824,331,508,500.00	74,522,679,900	41,680,340,200.00	
R158	On 15/09/2015	Spot Bond			6.91500	109.33282		6.88500	109.35704			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond			6.81500	90.51891		6.78500	90.54154			0.00	0	0.00
R159	On 15/09/2016	Spot Bond			6.91500	114.98988		6.88500	115.04250			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond			6.74500	84.79424		6.71500	84.84022			0.00	0	0.00
R186	On 21/12/2026	Spot Bond			8.55000	117.50763		8.51500	117.77766		4,549,192,238,835,000.00	32,069,267,700	41,329,405,800.00	
R187P	On 21/12/2026	Spot Bond			8.29000	35.48349		8.25500	35.62802			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond			8.21000	33.06278		8.17500	33.20873			0.00	0	0.00
R197	On 07/12/2023	Spot Bond			1.91000	273.25507		1.91000	273.21570		26,412,263,100,000.00	13,828,410,000	25,894,456,400.00	
R201	On 21/12/2014	Spot Bond			6.42500	103.81039		6.40000	103.81090		261,513,691,000,000.00	40,702,520,000	97,983,867,400.00	
R202	On 07/12/2033	Spot Bond			2.12000	212.38943		2.12000	212.35762		203,196,763,600,000.00	95,847,530,000	50,121,300,000.00	
R2023	On 28/02/2023	Spot Bond			8.41500	96.29129		8.38000	96.48126		2,447,579,437,578,000.00	90,859,113,200	73,364,056,800.00	
R203	On 15/09/2017	Spot Bond			7.67500	101.84016		7.64000	101.92590		3,098,579,354,520,000.00	03,723,694,400	71,958,357,100.00	
R2030	On 31/01/2030	Spot Bond			9.01500	92.56345		8.96500	92.93405		755,707,638,636,000.00	83,827,802,400	58,864,999,900.00	
R2037	On 31/01/2037	Spot Bond			9.14500	94.96828		9.10500	95.30796		461,894,989,671,500.00	50,507,926,700	43,714,889,200.00	
R204	On 21/12/2018	Spot Bond			7.93000	102.20950		7.87500	102.40296		2,033,409,902,953,000.00	56,419,912,100	89,789,034,300.00	
R2048	On 28/02/2048	Spot Bond			9.24000	95.41009		9.19500	95.83189		466,631,087,076,000.00	50,501,199,900	48,838,550,700.00	
R207	On 15/01/2020	Spot Bond			8.19500	96.95754		8.15500	97.11385		4,426,919,413,130,500.00	40,197,609,900	02,532,299,300.00	
R208	On 31/03/2021	Spot Bond			8.32500	94.91085		8.28500	95.08872		6,057,050,643,742,500.00	27,573,650,900	02,990,499,400.00	
R209	On 31/03/2036	Spot Bond			9.08000	76.17138		9.04000	76.45127		272,392,930,312,000.00	29,999,221,400	05,506,878,600.00	
R210	On 31/03/2028	Spot Bond			2.05000	161.22057		2.05000	161.19673		820,000,000,000.00	400,000,000	20,400,800,000.00	
R211	On 31/01/2017	Spot Bond			1.00000	126.29313		1.00000	126.27804		300,000,000,000.00	300,000,000	24,336,600,000.00	
R212	On 31/01/2022	Spot Bond			1.87000	128.68672		1.87000	128.66828		374,000,000,000.00	200,000,000	96,662,800,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 28/02/2031	Spot Bond		8.98500	83.26287		8.94000	83.58260			389,692,338,982,500.00	43,371,434,500	20,402,146,700.00
R214	On 28/02/2041	Spot Bond		9.16500	73.86775		9.11500	74.23733			924,935,223,127,500.00	00,920,373,500	62,306,517,500.00
R225C	On 15/03/2014	Spot Bond		6.39500	93.98939		6.39500	93.98939			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		6.39500	96.95919		6.37000	96.95431			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.97500	93.46064		6.94500	93.47003			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.81500	90.51891		6.78500	90.54154			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.73500	87.67077		6.70500	87.70561			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.74500	84.79424		6.71500	84.84022			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		6.48000	98.37575		6.45500	98.36480			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		6.43000	95.33113		6.40500	95.33207			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.88500	91.85249		6.85500	91.86893			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.75500	88.99188		6.72500	89.02105			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.73500	86.12195		6.70500	86.16274			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.79500	83.18315		6.76500	83.23447			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.65000	78.31740		7.61500	78.38731			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.70000	75.29583		7.66500	75.37563			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.93500	71.80996		7.88000	71.95655			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.91500	69.13284		7.86000	69.29234			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.89500	66.56834		7.84000	66.73963			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.88500	64.07582		7.83000	64.25772			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		8.15500	60.65249		8.11500	60.78521			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		8.13500	58.35198		8.09500	58.49095			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		8.24500	55.64302		8.20500	55.78602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R340C	On 21/12/2021	Spot Bond	8.21500	53.55951		8.17500	53.70754			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	8.18500	51.56890		8.14500	51.72142			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	8.15500	49.66659		8.11500	49.82313			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	8.11500	47.89085		8.07500	48.05110			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	8.07500	46.19638		8.03500	46.35995			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.49000	42.62548		8.45500	42.76279			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.45000	41.05883		8.41500	41.19808			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.41000	39.56497		8.37500	39.70589			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.37000	38.14014		8.33500	38.28248			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.33000	36.78076		8.29500	36.92430			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.29000	35.48349		8.25500	35.62802			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.25000	34.24516		8.21500	34.39049			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.21000	33.06278		8.17500	33.20873			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.53471		0.00000	101.50784			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.52326		0.00000	100.50028			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.56751		0.00000	101.54048			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.38080		0.00000	101.35654			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	13.76839		100.00000	13.73392			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.30076		100.00000	6.28515			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	17.14683		100.00000	17.10529			0.00	0	17,000,000,000.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.26983		0.00000	100.25068			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.44197		0.00000	101.42286			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.18174		0.00000	100.16202			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.57306		0.00000	100.55559			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	99.93019		0.00000	99.91274			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond		0.00000	100.55005		0.00000	100.53388			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	100.60613		0.00000	100.58830			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	101.05727		0.00000	101.03725			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.54484		0.00000	100.52517			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	101.28571		0.00000	101.26569			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.86957		0.00000	100.84911			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.19995		0.00000	100.18046			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	101.21262		0.00000	101.19487			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	101.03081		0.00000	101.01093			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	102.01704		0.00000	102.00103			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.38629		0.00000	100.36674			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.26093		0.00000	100.24076			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.32509		0.00000	100.30562			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	101.17116		0.00000	101.14314			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	102.29641		0.00000	102.26507			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	101.54186		0.00000	101.50900			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	101.38158		0.00000	101.35215			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	101.38158		0.00000	101.35215			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	99.80228		0.00000	99.77414			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	99.77887		0.00000	99.74740			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP016	On 10/12/2015	Spot Bond	0.00000	100.27984		0.00000	100.25229			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	103.71994		12.35000	103.68561			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.23511		0.00000	100.21212			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.62043		100.00000	13.58633			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.21966		0.00000	100.19816			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.66124		0.00000	100.63938			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	101.31024		0.00000	101.28823			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	101.14926		0.00000	101.12732			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.54167		0.00000	100.51787			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.36499		100.00000	2.35919			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	10.26876		100.00000	10.24333			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	23.65353		100.00000	23.59430			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	13.91966		100.00000	13.90260			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	18.91607		100.00000	18.86871			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	104.96754		0.00000	104.92017			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	102.09475		0.00000	102.05147			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.62500	105.83490		9.58500	106.01238			0.00	0	596,100,000.00
RW23	On 10/12/2023	Spot Bond	9.66500	101.62155		9.63000	101.81176			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.13500	103.61543		10.09000	103.93088			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	97.69760		0.00000	97.50919			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.16500	109.71814		8.13500	109.76779			0.00	0	1,600,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.51326		0.00000	100.49163			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.72500	102.66707		9.69000	102.74702			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	101.06875		0.00000	101.04749			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK16	On 15/03/2023	Spot Bond		0.00000	100.01733		0.00000	100.04037			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	101.06214		0.00000	101.04029			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	101.09998		0.00000	101.07776			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	101.07780		0.00000	101.05599			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		8.01500	104.84789		7.98500	104.85887			0.00	0	1,070,000,000.00
SBK9	On 10/04/2018	Spot Bond		9.53000	99.97493		9.47500	100.12706			0.00	0	390,000,000.00
SBK111	On 09/04/2014	Spot Bond		2.60000	133.78307		2.60000	133.76128			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond		8.37500	107.20538		8.34500	107.22469			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		8.23500	107.40687		8.20500	107.42664			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		8.16500	107.50781		8.13500	107.52782			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		9.07500	97.69032		9.04000	97.76800			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		8.31000	107.29886		8.28000	107.31839			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		8.27500	107.34925		8.24500	107.36889			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.01106		0.00000	100.03619			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.24037		0.00000	100.22699			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	99.90686		0.00000	99.88363			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	101.45110		0.00000	101.43061			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.72500	100.47080		8.69000	100.55135			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	101.30937		0.00000	101.29066			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	99.92498		0.00000	99.90632			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	104.01958		0.00000	104.00669			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.47500	106.04524		9.43500	106.23018			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		10.20000	102.41180		10.16500	102.62317			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS21	On 15/05/2026	Spot Bond	0.00000		100.66770		0.00000	100.64595			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		101.11507		0.00000	101.09804			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.73849		0.00000	100.71923			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		103.22081		0.00000	103.20340			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	9.03000		102.16926		8.97500	102.36757			0.00	0	948,500,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		9.18142		100.00000	9.16088			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	10.01500		101.48029		9.98000	101.67131			0.00	0	1,000,000,000.00
SBS3	On 25/05/2026	Spot Bond	9.25000		95.00467		9.21500	95.22080			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	10.02500		95.42952		9.98500	95.60420			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	8.09500		109.09972		8.06500	109.14055			0.00	0	9,200,000.00
SBSI11	On 07/12/2023	Spot Bond	2.44000		262.23978		2.44000	262.19822			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.70000		123.87700		1.70000	123.85981			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		105.49000		0.00000	105.28000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		8.69474		100.00000	8.67368			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	2.27000		121.95048		2.27000	121.93166			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.99629		6.50000	102.97819			0.00	0	10,000,000,000.00
SHS01	On 15/12/2016	Spot Bond	0.00000		99.99483		0.00000	100.01729			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		99.78679		0.00000	99.76719			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS04		On 29/06/2017	Spot Bond	0.00000	101.40647		0.00000	101.38642			0.00	0	0.00
SHS05		On 29/06/2017	Spot Bond	9.70500	99.29423		9.67000	99.36331			0.00	0	8,700,000.00
SHS06		On 12/12/2017	Spot Bond	0.00000	101.11557		0.00000	101.09491			0.00	208,200,000	63,490,000.00
SHS07		On 10/04/2016	Spot Bond	0.00000	101.26967		0.00000	101.24883			0.00	0	17,000,000.00
SHS08		On 21/05/2016	Spot Bond	0.00000	99.91979		0.00000	99.89976			0.00	0	0.00
SHS09		On 21/12/2014	Spot Bond	0.00000	99.93223		0.00000	99.91532			0.00	0	0.00
SHS10		On 28/07/2014	Spot Bond	0.00000	100.76078		0.00000	100.74330			0.00	0	0.00
SHS11U		On 19/11/2016	Spot Bond	100.00000	9.23777		100.00000	9.21464			0.00	0	0.00
SHS12		On 12/12/2016	Spot Bond	0.00000	100.16136		0.00000	100.14167			0.00	0	0.00
SLI2		On 15/08/2016	Spot Bond	8.21500	103.92227		8.18500	103.96493			0.00	0	1,740,000,000.00
SLI3		On 15/08/2023	Spot Bond	9.53000	97.84604		9.47500	98.01203			0.00	0	0.00
SNT01		On 15/09/2017	Spot Bond	9.02500	97.83489		8.99000	97.91285			0.00	0	1,860,000,000.00
SPDA1		On 21/08/2014	Spot Bond	0.00000	100.56870		0.00000	100.55012			0.00	0	0.00
SPDA2		On 21/08/2016	Spot Bond	0.00000	100.52125		0.00000	100.50174			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.64420		0.00000	100.62533			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.52497		0.00000	100.50532			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	100.98432		0.00000	100.96359			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.77500	103.87287		8.74000	103.92015			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	101.28787		0.00000	101.26874			0.00	600,000,000	300,000,000.00
SSA04		On 16/04/2016	Spot Bond	0.00000	101.42789		0.00000	101.40869			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	101.13095		0.00000	101.11060			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	10.00500	94.72326		9.96500	94.86710			0.00	0	2,426,400,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.35106		0.00000	100.33009			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN002	On 26/03/2017	Spot Bond		0.00000	99.87681		0.00000	99.85632			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.97342		0.00000	100.95244			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.93300	87.33130		9.89300	87.48700			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.99500	87.05492		9.95500	87.20982			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.67000	102.89719		7.64500	102.89419			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		9.45500	91.55962		9.41500	91.70184			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.03904		0.00000	100.01937			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.85500	98.32840		8.82000	98.40731			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.66500	102.26358		2.66500	102.24671			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.88000	98.58025		8.82500	98.76249			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.63905		0.00000	100.62193			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.55960		0.00000	100.53348			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.44077		0.00000	100.42050			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.97000	106.31460		9.93500	106.54309			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.31002		0.00000	100.29146			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	99.65404		0.00000	99.63506			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.03704		0.00000	100.01844			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.21500	74.71638		10.17000	74.98532			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond		0.00000	100.32706		0.00000	100.30618			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond		0.00000	101.00208		0.00000	100.98380			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	101.06864		0.00000	101.04809			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
SY1044	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond		0.00000	99.49732		0.00000	99.48254			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1047	On 30/04/2014	Spot Bond		0.00000	99.39337		0.00000	99.37858			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond		0.00000	99.39357		0.00000	99.37878			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond		0.00000	99.26342		0.00000	99.24741			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond		0.00000	99.13737		0.00000	99.12140			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond		0.00000	99.12137		0.00000	99.10540			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond		0.00000	99.08861		0.00000	99.07263			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond		0.00000	99.08989		0.00000	99.07392			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond		0.00000	99.02422		0.00000	99.00822			0.00	0	0.00
SY1055	On 19/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.69509			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond		0.00000	98.99071		0.00000	98.97469			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond		0.00000	98.90059		0.00000	98.88442			0.00	0	0.00
SY1058	On 03/04/2014	Spot Bond		0.00000	99.77636		0.00000	99.76038			0.00	0	0.00
SY1060	On 07/04/2014	Spot Bond		0.00000	99.71150		0.00000	99.69547			0.00	0	0.00
SY1062	On 11/04/2014	Spot Bond		0.00000	99.64765		0.00000	99.63163			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond		0.00000	98.67956		0.00000	98.66345			0.00	0	0.00
SY1068	On 16/04/2014	Spot Bond		100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		7.37500	106.91930		7.34500	106.94287			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		9.15000	103.16725		9.11500	103.38676			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	79.79642		100.00000	79.63121			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	61.75699		100.00000	61.60406			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	27.38874		100.00000	27.32016			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		7.23000	100.00000		7.20500	99.98027			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.94478		0.00000	100.92668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS112	On 02/05/2016	Spot Bond	0.00000	100.80675	0.00000	100.78862				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.49022	0.00000	100.47340				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.31180	0.00000	100.29313				0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000	99.48074	0.00000	99.46632				0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000	79.69130	0.00000	80.39160				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.43656	0.00000	100.41988				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	100.00000	8.58993	100.00000	6.85493				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	100.00000	1.44115	100.00000	1.15007			250,000,000,000,000.00	2,500,000,000	2,500,000,000.00	
TFS124	On 18/06/2014	Spot Bond	100.00000	80.21978	100.00000	80.04386			2,200,000,000,000,000.00	22,000,000,000	22,000,000,000.00	
TFS83	On 28/07/2015	Spot Bond	0.00000	100.80266	0.00000	100.78454				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.16500	102.33542	8.13500	102.37662				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	101.01114	0.00000	100.99168				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	101.04307	0.00000	101.02307				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	101.30266	7.83000	101.28116				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.99357	0.00000	100.97442				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	101.03349	0.00000	101.01365				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.98173	0.00000	100.96084				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.99357	0.00000	100.97442				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	101.03349	0.00000	101.01365				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	101.19248	7.16000	101.17282				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	101.11169	0.00000	101.09050				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	101.10531	0.00000	101.08423				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	101.25834	0.00000	101.23461				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	101.23763	0.00000	101.21426				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10D1	On 18/10/2038	Spot Bond	0.00000		101.86148		0.00000	101.82721			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		101.79027		0.00000	101.75724			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.99197		0.00000	100.97285			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		101.04307		0.00000	101.02307			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.40241		8.73000	101.37847			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.98717		0.00000	100.96814			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		101.03349		0.00000	101.01365			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.40000		97.12095		9.34500	97.28399			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		101.11489		0.00000	101.09363			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		101.09734		0.00000	101.07639			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		101.25515		0.00000	101.23147			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		101.24878		0.00000	101.22521			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		101.75069		0.00000	101.71836			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		101.75703		0.00000	101.72457			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		101.04937		0.00000	101.02948			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.72148		101.06155	6.70468			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.98717		0.00000	100.96814			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		109.77176		0.00000	109.75241			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		101.13083		0.00000	101.10931			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		101.19461		0.00000	101.17198			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		101.86781		0.00000	101.83343			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		101.44693		0.00000	101.42831			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		101.02524		0.00000	101.00577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.04133		0.00000	101.02158			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	101.02524		0.00000	101.00577			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.04133		0.00000	101.02158			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	101.04937		0.00000	101.02948			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	101.01559		0.00000	100.99628			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	101.04133		0.00000	101.02158			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.12978		0.00000	101.10851			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.12978		0.00000	101.10851			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.12978		0.00000	101.10851			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.25836		0.00000	101.23489			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.29049		0.00000	101.26647			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.25032		0.00000	101.22700			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.89202		0.00000	101.85767			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.93206		0.00000	101.89702			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.91605		0.00000	101.88128			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.66500	107.97509		8.63500	107.98197			0.00	0	1,158,700,000.00
TL20	On 22/02/2020	Spot Bond	8.37000	89.65034		8.33000	89.79934			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.58500	105.24653		8.55000	105.33145			0.00	0	5,953,400,000.00
TN20	On 17/09/2020	Spot Bond	9.52500	104.72496		9.48500	104.89482			10,238,422,500.00	1,074,900	15,887,210,800.00
TN23	On 06/11/2023	Spot Bond	9.59500	111.43881		9.56000	111.63811			0.00	0	10,640,000,000.00
TN25	On 19/08/2025	Spot Bond	9.70000	99.38314		9.66500	99.59387			0.00	0	14,410,000,000.00
TN27	On 14/11/2027	Spot Bond	9.69500	97.12701		9.66000	97.35286			10,421,155,500.00	1,074,900	6,764,842,200.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.82847		0.00000	100.81084			0.00	0	800,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.45688		0.00000	100.43765			0.00	22,640,000	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ1	On 15/08/2014	Spot Bond		0.00000	100.68742		0.00000	100.66893			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.60063		0.00000	100.58106			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.61667		0.00000	100.59658			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.61827		0.00000	100.59813			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.69714		0.00000	100.67444			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.86065		0.00000	100.83265			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	101.17896		0.00000	101.16025			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	101.26899		0.00000	101.24969			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	101.29891		0.00000	101.27919			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
TSP140	On 17/04/2014	Spot Bond		0.00000	99.58853		0.00000	99.57383			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	99.47414		0.00000	99.45953			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	99.15806		0.00000	99.14303			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	98.97551		0.00000	98.96087			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.98517			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	99.77753		0.00000	99.76270			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	96.89696		0.00000	96.88113			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	99.36387		0.00000	99.34907			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	96.19267		0.00000	96.17667			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	96.01774		0.00000	96.00193			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	98.72447		0.00000	98.70929			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP155	On 24/07/2014	Spot Bond	0.00000	98.04593		0.00000	98.03043			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	94.91228		0.00000	94.89576			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	97.60024		0.00000	97.58310			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	93.82835		0.00000	93.80918			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	97.39314		0.00000	97.37622			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	93.71646		0.00000	93.70168			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	93.47502		0.00000	93.45638			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.61105		100.00000	12.57947			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000	95.47211		100.00000	95.22979			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000	100.98819		0.00000	100.97322			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond	0.00000	100.95825		0.00000	100.94327			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond	0.00000	100.92830		0.00000	100.91333			0.00	0	0.00
TWC03U	On 15/04/2014	Spot Bond	100.00000	96.07808		100.00000	95.83298			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond	0.00000	100.88338		0.00000	100.86841			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond	0.00000	100.85344		0.00000	100.83847			0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond	0.00000	100.48370		0.00000	100.46758			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.49110		0.00000	100.47426			0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000	100.45452		0.00000	100.43829			0.00	0	0.00
TWC046	On 09/04/2014	Spot Bond	0.00000	100.12866		0.00000	100.11258			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000	101.06249		0.00000	101.04536			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000	100.55110		0.00000	100.53273			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	0.00000	100.93510		0.00000	100.92001			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000	100.49110		0.00000	100.47473			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.72500	105.35651		9.68500	105.53462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR041	On 19/04/2014	Spot Bond	0.00000	101.16122	0.00000	101.14281				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	101.16985	0.00000	101.14790				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	101.62766	0.00000	101.60338				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	10.01500	100.68642	9.98000	100.76067				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	99.86929	0.00000	99.85289				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	99.87885	0.00000	99.86156				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.72747	0.00000	100.70813				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.75208	0.00000	100.73209				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.75318	0.00000	100.73316				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	99.85388	0.00000	99.83557				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	99.84964	0.00000	99.83079				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.27500	114.20282	7.24500	114.24438				0.00	0	9,800,000,000.00
WS05	On 01/08/2018	Spot Bond	1.48000	232.59888	1.48000	232.56804				0.00	0	619,000,000.00
WSP1	On 28/05/2015	Spot Bond	7.21500	104.76782	7.18500	104.78162				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.18000	105.02573	8.14500	105.10063				0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.48500	104.88896	8.43000	105.09554				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.82000	103.60634	8.78000	103.77075				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.86500	103.46815	8.82500	103.65414				0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.86500	91.71201	6.83500	91.72908				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	6.45000	99.80599	6.42500	99.78921				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.46000	98.22675	6.43500	98.21648				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.79500	89.96594	6.76500	89.99081				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.44000	95.68350	6.41500	95.68295				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z071	On 01/07/2015	Spot Bond	6.86500	91.69491		6.83500	91.71205			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.87500	65.24969		7.82000	65.42698			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	33.30241		100.00000	33.23923			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	17.62739		100.00000	17.59394			0.00	0	0.00
Total for j-Bonds :										48,029,876,893,571,000.00	0,324,002,800	70 727 069 500.00
Grand Total:										48,029,891,938,576,200.00	0,325,323,498	70 730 829 951.00