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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/04/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R		On 22/04/2014	Any day expiry	10.41050	10.41050		10.48220	10.48220		11.53	0.00	0	0.00
\$ / R	10.45	Call	On 22/04/2014	Any day expiry	70.89220	0.07089	113.82180	0.11382	70.892	11.83	0.00	0	1,500.00
\$ / R	10.75	Call	On 22/04/2014	Any day expiry	11.89670	0.01190	23.18300	0.02318	11.897	13.62	0.00	0	1,500.00
\$ / R		On 25/04/2014	Any day expiry	10.41530	10.41530		10.48710	10.48710		11.97	0.00	0	0.00
\$ / R	8.30	Put	On 25/04/2014	Any day expiry	0.00530	0.00001	0.00000	0.00000	0.005	28.52	0.00	0	6,000.00
\$ / R	9.94	Call	On 25/04/2014	Any day expiry	480.73100	0.48073	550.55990	0.55056	480.731	13.72	0.00	0	6,000.00
\$ / R	10.80	Put	On 25/04/2014	Any day expiry	399.69620	0.39970	339.33970	0.33934	399.696	14.17	0.00	0	500.00
\$ / R	12.00	Call	On 25/04/2014	Any day expiry	0.15460	0.00015	0.25380	0.00025	0.155	22.77	0.00	0	500.00
\$ / R		On 29/04/2014	Any day expiry	10.42180	10.42180		10.49360	10.49360		11.84	0.00	0	0.00
\$ / R	10.57	Call	On 29/04/2014	Any day expiry	62.00390	0.06200	89.83000	0.08983	62.004	12.78	0.00	0	10,000.00
\$ / R		On 13/05/2014	Any day expiry	10.44470	10.44470		10.45260	10.45260		12.17	0.00	0	0.00
\$ / R	10.10	Call	On 13/05/2014	Any day expiry	377.31710	0.37732	0.00000	0.00000	377.317	11.67	752,000.00	2,000	1,000.00
\$ / R	10.40	Call	On 13/05/2014	Any day expiry	174.61550	0.17462	0.00000	0.00000	174.615	12.10	340,000.00	2,000	1,000.00
\$ / R	10.90	Call	On 13/05/2014	Any day expiry	39.66810	0.03967	0.00000	0.00000	39.668	14.41	96,000.00	3,000	1,500.00
\$ / R		On 26/05/2014	Any day expiry	10.46610	10.46610		10.53810	10.53810		12.37	0.00	0	10,150.00
\$ / R		On 27/05/2014	Any day expiry	10.46770	10.46770		10.53980	10.53980		12.41	0.00	0	0.00
\$ / R	8.30	Put	On 27/05/2014	Any day expiry	0.13510	0.00014	0.16670	0.00017	0.135	20.33	0.00	0	5,500.00
\$ / R	10.14	Call	On 27/05/2014	Any day expiry	387.11820	0.38712	448.12880	0.44813	387.118	12.01	0.00	0	5,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
\$ / R		On 28/05/2014	Any day expiry		10.46940	10.46940	10.54140	10.54140		12.45	0.00	0	0.00	
\$ / R		On 28/05/2014	Any day expiry	10.80	Put	419.14060	0.41914	369.25510	0.36926	419.141	13.95	0	500.00	
\$ / R		On 28/05/2014	Any day expiry	12.20	Call	2.92080	0.00292	4.19930	0.00420	2.921	18.48	0	500.00	
\$ / R		On 13/06/2014	Foreign Exchange Future		10.49570	10.49570	10.56820	10.56820		12.79	1,429,860,698.10	136,233	1,045,854.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	8.64	Put	0.96460	0.00096	0.95080	0.00095	0.965	17.72	0	24,582.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	8.78	Put	1.27430	0.00127	1.24290	0.00124	1.274	16.91	0	15,489.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	8.80	Put	1.32690	0.00133	1.29220	0.00129	1.327	16.79	0	920.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	9.75	Put	18.77580	0.01878	15.85150	0.01585	18.776	12.45	0	250.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	9.78	Put	21.02560	0.02103	17.77840	0.01778	21.026	12.40	0	920.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	9.97	Put	41.52510	0.04153	35.41750	0.03542	41.525	12.05	0	24,582.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	10.00	Put	45.96770	0.04597	39.25650	0.03926	45.968	12.00	0	15,000.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	10.01	Put	47.90050	0.04790	40.88640	0.04089	47.901	12.01	0	50.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	10.02	Put	49.90090	0.04990	42.57690	0.04258	49.901	12.03	0	6,000.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	10.13	Put	76.01910	0.07602	64.76180	0.06476	76.019	12.20	0	15,489.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	10.15	Put	81.62230	0.08162	69.54950	0.06955	81.622	12.23	0	47,500.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	10.50	Call	222.11080	0.22211	264.65480	0.26465	222.111	12.79	0	1,000.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	10.50	Put	226.41080	0.22641	196.45480	0.19645	226.411	12.79	0	15,000.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	10.57	Put	268.98940	0.26899	233.04080	0.23304	268.989	13.07	0	11,250.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	10.63	Put	308.05870	0.30806	269.04530	0.26905	308.059	13.31	0	11,250.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	10.65	Put	321.57600	0.32158	281.57450	0.28157	321.576	13.39	0	2,350.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	10.75	Put	392.56050	0.39256	347.87920	0.34788	392.561	13.79	0	201.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	10.90	Put	508.25800	0.50826	457.47970	0.45748	508.258	14.39	0	7,000.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	10.95	Call	94.59420	0.09459	114.53460	0.11453	94.594	14.59	0	5,000.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	11.00	Call	86.11570	0.08612	104.40130	0.10440	86.116	14.79	430,578.50	5,000	24,500.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.00	Put	590.41570	0.59042	536.20130	0.53620	590.416	14.79	0	5,000.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	11.01	Call	84.52010	0.08452	102.48810	0.10249	84.520	14.83	0	50.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	11.01	Put	598.82010	0.59882	544.28810	0.54429	598.820	14.83	0	50.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	11.02	Call	82.95470	0.08295	100.61130	0.10061	82.955	14.87	0	5,000.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	11.10	Call	71.80860	0.07181	86.83430	0.08683	71.809	15.22	0	6,000.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	11.12	Call	69.33510	0.06934	83.85630	0.08386	69.335	15.31	0	2,000.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	11.13	Call	68.13500	0.06814	82.41020	0.08241	68.135	15.35	0	2,000.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	11.18	Call	62.48340	0.06248	75.58790	0.07559	62.483	15.58	0	2,000.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	11.20	Call	60.37580	0.06038	73.03960	0.07304	60.376	15.67	0	15,000.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	11.50	Call	36.98170	0.03698	44.59100	0.04459	36.982	17.02	0	2,500.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	11.50	Put	1,041.28170	1.04128	976.39100	0.97639	1,041.282	17.02	0	600.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	11.60	Call	31.35590	0.03136	38.18710	0.03819	31.356	17.41	0	250.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	12.00	Call	16.00220	0.01600	19.92690	0.01993	16.002	18.78	0	46,682.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	12.00	Put	1,520.30220	1.52030	1,451.72690	1.45173	1,520.302	18.78	0	1,000.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	12.05	Call	14.77480	0.01477	18.45040	0.01845	14.775	18.95	0	21,000.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	12.24	Call	11.01060	0.01101	13.90010	0.01390	11.011	19.60	0	15,489.00	
\$ / R		On 18/06/2014	Any day expiry		10.50400	10.50400	10.57670	10.57670		12.84	0.00	0	0.00	
\$ / R		On 27/06/2014	Any day expiry		10.51930	10.51930	10.59200	10.59200		13.01	0.00	0	0.00	
\$ / R		On 27/06/2014	Any day expiry	8.30	Put	0.80670	0.00081	0.78210	0.00078	0.807	18.84	0	4,700.00	
\$ / R		On 27/06/2014	Any day expiry	10.82	Call	154.55970	0.15456	180.95380	0.18095	154.560	14.21	0	4,700.00	
\$ / R		On 30/06/2014	Any day expiry		10.52430	10.52430	10.59710	10.59710		13.00	0.00	0	0.00	
\$ / R		On 30/06/2014	Any day expiry	10.80	Put	441.69570	0.44170	396.31620	0.39632	441.696	14.11	0	500.00	
\$ / R		On 30/06/2014	Any day expiry	12.40	Call	19.12480	0.01912	22.14770	0.02215	19.125	20.28	0	500.00	
\$ / R		On 28/07/2014	Any day expiry		10.57300	10.57300	10.64660	10.64660		13.52	0.00	0	0.00	

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 28/07/2014	Any day expiry	8.30	Put	2.28430	0.00228	2.24610	0.00225	2.284	18.20	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	227.16270	0.22716	257.20900	0.25721	227.163	14.43	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.57480	10.57480	10.64840	10.64840		13.54	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	461.03230	0.46103	418.24880	0.41825	461.032	14.38	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	686.16440	0.68616	634.39890	0.63440	686.164	15.39	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	54.71050	0.05471	61.23880	0.06124	54.711	18.93	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	34.43610	0.03444	38.03680	0.03804	34.436	20.79	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			10.61750	10.61750	10.69180	10.69180		13.92	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	215.18330	0.21518	192.17790	0.19218	215.183	13.42	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	82.00150	0.08200	90.90090	0.09090	82.001	18.66	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.62640	10.62640	10.70080	10.70080		14.05	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	475.96400	0.47596	435.48490	0.43548	475.964	14.52	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	50.14600	0.05015	54.19160	0.05419	50.146	21.10	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.62820	10.62820	10.70260	10.70260		14.05	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	4.62280	0.00462	4.38130	0.00438	4.623	17.88	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	256.20500	0.25620	285.26410	0.28526	256.205	15.02	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.66030	10.66030	10.73520	10.73520		14.10	42,427,994.00	3,980	47,199.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	12.53620	0.01254	11.20670	0.01121	12.536	15.74	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	14.43540	0.01444	13.02300	0.01302	14.435	15.50	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	14.95280	0.01495	13.51940	0.01352	14.953	15.44	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	17.82070	0.01782	16.28220	0.01628	17.821	15.14	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	75.14300	0.07514	68.29640	0.06830	75.143	13.21	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	117.78320	0.11778	107.92810	0.10793	117.783	13.07	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	173.29360	0.17329	154.54610	0.15455	173.294	13.19	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	180.67350	0.18067	160.80690	0.16081	180.673	13.23	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	188.24200	0.18824	167.80470	0.16780	188.242	13.27	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	250.90230	0.25090	226.12610	0.22613	250.902	13.57	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	520.34180	0.52034	0.00000	0.00000	520.342	13.61	1,040,683.60	2,000	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	308.43020	0.30843	280.14060	0.28014	308.430	13.81	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	334.28300	0.33428	304.53810	0.30454	334.283	13.91	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	174.85570	0.17486	192.96530	0.19297	174.856	16.72	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	115.77750	0.11578	127.47770	0.12748	115.778	18.23	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	94.15380	0.09415	103.32870	0.10333	94.154	19.06	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	88.82500	0.08883	97.37180	0.09737	88.825	19.30	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	86.31980	0.08632	94.56900	0.09457	86.320	19.42	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	83.32660	0.08333	91.22180	0.09122	83.327	19.58	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	67.74300	0.06774	73.78790	0.07379	67.743	20.52	0.00	0	10,000.00
\$ / R	On 26/09/2014	Any day expiry			10.67990	10.67990	10.75500	10.75500		14.28	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	487.57880	0.48758	448.80730	0.44881	487.579	14.58	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	70.28810	0.07029	74.28780	0.07429	70.288	22.02	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.68530	10.68530	10.76050	10.76050		14.40	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	5.81970	0.00582	5.75840	0.00576	5.820	16.96	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	321.21570	0.32122	353.28360	0.35328	321.216	15.03	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			10.74080	10.74080	10.81680	10.81680		14.53	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	7.41580	0.00742	7.19370	0.00719	7.416	16.48	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	498.68690	0.49869	461.64540	0.46165	498.687	14.66	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	303.15780	0.30316	330.93490	0.33093	303.158	15.90	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	94.76270	0.09476	99.82530	0.09983	94.763	22.62	0.00	0	500.00

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\$ / R		On 04/11/2014	Any day expiry		10.75230	10.75230	10.82850	10.82850		14.67	0.00	0	0.00
\$ / R	10.16	Put	190.68270	0.19068	175.76810	0.17577	190.683	13.42	0.00	0	3,882.00		
\$ / R	11.91	Call	193.87430	0.19387	211.09330	0.21109	193.874	17.74	0.00	0	3,882.00		
\$ / R		On 25/11/2014	Any day expiry		10.79260	10.79260	10.86930	10.86930		14.73	0.00	0	0.00
\$ / R	10.80	Put	505.91780	0.50592	470.99310	0.47099	505.918	14.73	0.00	0	500.00		
\$ / R	13.61	Call	114.28800	0.11429	120.07110	0.12007	114.288	23.48	0.00	0	500.00		
\$ / R		On 28/11/2014	Any day expiry		10.79840	10.79840	10.87520	10.87520		14.74	0.00	0	0.00
\$ / R	8.30	Put	10.57320	0.01057	10.69230	0.01069	10.573	16.51	0.00	0	5,000.00		
\$ / R	11.25	Call	360.14050	0.36014	390.70510	0.39071	360.141	15.90	0.00	0	5,000.00		
\$ / R		On 12/12/2014	Foreign Exchange Future		10.82520	10.82520	10.90240	10.90240		14.89	25,818,102.00	2,385	33,983.00
\$ / R	9.09	Put	37.57110	0.03757	35.37680	0.03538	37.571	14.53	0.00	0	1,402.00		
\$ / R	9.44	Put	66.61000	0.06661	62.63120	0.06263	66.610	14.02	0.00	0	13,326.00		
\$ / R	9.78	Put	112.64580	0.11265	104.75830	0.10476	112.646	13.57	0.00	0	41,000.00		
\$ / R	9.88	Put	134.00300	0.13400	123.89380	0.12389	134.003	13.59	0.00	0	79,241.00		
\$ / R	10.00	Put	163.30790	0.16331	151.15330	0.15115	163.308	13.61	0.00	0	17,500.00		
\$ / R	10.38	Put	290.31680	0.29032	267.01650	0.26702	290.317	13.85	0.00	0	500.00		
\$ / R	10.50	Put	346.88260	0.34688	320.41000	0.32041	346.883	14.11	3,468,826.00	10,000	10,000.00		
\$ / R	10.55	Put	371.99770	0.37200	344.20500	0.34420	371.998	14.22	0.00	0	900.00		
\$ / R	10.70	Put	452.59160	0.45259	420.85490	0.42085	452.592	14.56	0.00	0	1,902.00		
\$ / R	10.82	Put	522.45340	0.52245	487.63230	0.48763	522.453	14.82	0.00	0	41,000.00		
\$ / R	10.93	Put	591.24270	0.59124	553.17220	0.55317	591.243	15.09	0.00	0	79,241.00		
\$ / R	11.00	Put	637.05800	0.63706	597.30650	0.59731	637.058	15.26	0.00	0	42,500.00		
\$ / R	11.10	Put	704.83540	0.70484	662.76820	0.66277	704.835	15.52	0.00	0	4,955.00		
\$ / R	11.11	Put	711.75790	0.71176	669.46300	0.66946	711.758	15.54	0.00	0	7,471.00		
\$ / R	11.20	Put	775.18030	0.77518	730.90240	0.73090	775.180	15.77	0.00	0	250.00		
\$ / R	11.50	Call	325.27090	0.32527	352.12230	0.35212	325.271	16.53	6,505,418.00	20,000	10,000.00		
\$ / R	12.01	Call	234.71650	0.23472	254.31150	0.25431	234.717	17.85	0.00	0	500.00		
\$ / R	12.29	Call	198.31710	0.19832	214.76580	0.21477	198.317	18.54	0.00	0	1,402.00		
\$ / R	13.00	Call	135.53190	0.13553	146.30030	0.14630	135.532	20.29	0.00	0	47,455.00		
\$ / R	13.06	Call	134.33800	0.13434	142.05030	0.14205	134.338	20.57	0.00	0	7,471.00		
\$ / R	13.24	Call	131.34190	0.13134	136.64340	0.13664	131.342	21.40	0.00	0	41,000.00		
\$ / R	13.26	Call	131.05330	0.13105	136.29810	0.13630	131.053	21.50	0.00	0	79,241.00		
\$ / R	14.84	Call	74.81480	0.07481	79.69710	0.07970	74.815	25.39	0.00	0	900.00		
\$ / R		On 15/12/2014	Any day expiry		10.83100	10.83100	10.90830	10.90830		14.88	0.00	0	0.00
\$ / R	10.80	Put	510.60040	0.51060	476.37910	0.47638	510.600	14.77	0.00	0	500.00		
\$ / R	13.80	Call	128.66880	0.12867	132.71030	0.13271	128.669	23.96	0.00	0	500.00		
\$ / R		On 28/01/2015	Any day expiry		10.91680	10.91680	10.99570	10.99570		15.10	0.00	0	0.00
\$ / R	10.80	Put	520.52740	0.52053	487.73040	0.48773	520.527	14.88	0.00	0	300.00		
\$ / R	14.27	Call	151.85180	0.15185	167.22950	0.16723	151.852	24.74	0.00	0	300.00		
\$ / R		On 25/02/2015	Any day expiry		10.97320	10.97320	11.05340	11.05340		15.27	0.00	0	0.00
\$ / R	10.80	Put	525.69650	0.52570	493.80060	0.49380	525.697	14.95	0.00	0	300.00		
\$ / R	14.50	Call	162.72550	0.16273	176.24570	0.17625	162.725	24.73	0.00	0	300.00		
\$ / R		On 16/03/2015	Foreign Exchange Future		11.01150	11.01150	11.09260	11.09260		15.40	0.00	0	350.00
\$ / R	10.10	Put	224.57950	0.22458	208.31390	0.20831	224.580	13.99	0.00	0	46,165.00		
\$ / R	10.90	Put	585.69780	0.58570	551.81220	0.55181	585.698	15.18	0.00	0	46,165.00		
\$ / R	14.20	Call	204.39870	0.20440	166.48520	0.16649	204.399	24.22	0.00	0	46,165.00		
\$ / R		On 27/03/2015	Any day expiry		11.03370	11.03370	11.11520	11.11520		15.52	0.00	0	0.00
\$ / R	10.80	Put	529.08150	0.52908	498.70570	0.49871	529.082	14.98	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 27/03/2015	Any day expiry	14.85	Call	161.63540	0.16164	176.85490	0.17685	161.635	24.60	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.10430	11.10430	11.18670	11.18670		15.71	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	532.28330	0.53228	502.43170	0.50243	532.283	15.06	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	168.90800	0.16891	179.26410	0.17926	168.908	24.54	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.17540	11.17540	11.25710	11.25710		16.01	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	533.41480	0.53341	505.74040	0.50574	533.415	15.16	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	166.46140	0.16646	181.41450	0.18141	166.461	24.30	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.22200	11.22200	11.30320	11.30320		16.05	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.24900	11.24900	11.32990	11.32990		16.18	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	534.28430	0.53428	507.39790	0.50740	534.284	15.25	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	163.89250	0.16389	176.12490	0.17612	163.893	24.24	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.32990	11.32990	11.41010	11.41010		16.41	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	533.91720	0.53392	510.27280	0.51027	533.917	15.31	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	171.70000	0.17170	180.17690	0.18018	171.700	24.09	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.40100	11.40100	11.48050	11.48050		16.53	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	534.47460	0.53447	512.95140	0.51295	534.475	15.38	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	166.17300	0.16617	182.86760	0.18287	166.173	23.82	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.47940	11.47940	11.55820	11.55820		16.71	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	535.14420	0.53514	512.36700	0.51237	535.144	15.46	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	174.71020	0.17471	185.89520	0.18590	174.710	23.85	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.55300	11.55300	11.63100	11.63100		16.81	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	533.28910	0.53329	512.89500	0.51289	533.289	15.48	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	184.71030	0.18471	200.45660	0.20046	184.710	23.69	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.62160	11.62160	11.69900	11.69900		16.88	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	531.67380	0.53167	511.96430	0.51196	531.674	15.50	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	176.63980	0.17664	187.95230	0.18795	176.640	23.69	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			11.68540	11.68540	11.76210	11.76210		17.02	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	529.46590	0.52947	510.19260	0.51019	529.466	15.50	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	167.53170	0.16753	182.60210	0.18260	167.532	23.57	0.00	0	300.00
\$ / R MAXI	On 15/04/2014	Any day expiry			10.39980	10.39980	10.47110	10.47110		11.24	0.00	0	0.00
\$ / R MAXI	On 15/04/2014	Any day expiry	10.47	Put	10,086.37760	0.10086	6,409.55350	0.06410	10,086.378	12.16	0.00	0	50.00
\$ / R MAXI	On 05/05/2014	Any day expiry			10.43160	10.43160	10.50340	10.50340		12.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.49570	10.49570	10.56820	10.56820		12.79	1,018,082.90	97	1,359.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	53,252.89340	0.53253	48,066.65420	0.48067	53,252.893	14.51	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.66030	10.66030	10.73520	10.73520		14.10	53,301.50	5	114.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.82520	10.82520	10.90240	10.90240		14.89	0.00	0	31.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.59910	17.59910	17.70070	17.70070		12.28	19,147,820.80	1,088	36,980.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	4.12940	0.00413	4.16010	0.00416	4.129	16.59	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	40.95250	0.04095	39.17730	0.03918	40.953	12.05	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	51.46790	0.05147	49.36450	0.04936	51.468	11.53	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.79	Put	71.01110	0.07101	61.42620	0.06143	71.011	11.45	0.00	0	6,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	89.37700	0.08938	76.67700	0.07668	89.377	11.54	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	181.52790	0.18153	158.03690	0.15804	181.528	11.87	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.55	Call	384.18190	0.38418	447.56340	0.44756	384.182	12.23	0.00	0	1,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	550.18350	0.55018	494.47820	0.49448	550.183	12.85	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	974.21620	0.97422	899.89230	0.89989	974.216	13.89	0.00	0	400.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	22.09130	0.02209	30.90590	0.03091	22.091	14.92	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	17.33070	0.01733	23.88050	0.02388	17.331	15.62	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.86180	17.86180	17.96700	17.96700		13.63	0.00	0	6,996.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.12380	18.12380	18.23300	18.23300		14.36	0.00	0	7,010.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	1,093.20600	1.09321	1,028.40990	1.02841	1,093.206	14.89	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.25190	18.25190	18.36320	18.36320		14.66	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	928.75540	0.92876	872.13510	0.87214	928.755	14.63	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	1,103.64190	1.10364	1,041.20830	1.04121	1,103.642	14.98	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,189.19850	1.18920	1,124.46220	1.12446	1,189.199	15.14	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	319.43650	0.31944	339.30950	0.33931	319.437	17.98	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	250.94690	0.25095	266.62220	0.26662	250.947	18.63	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	249.16830	0.24917	264.73080	0.26473	249.168	18.65	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.41610	18.41610	18.53060	18.53060		14.96	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10338	0.10338	0.10378	0.10378		14.80	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10505	0.10505	0.10548	0.10548		15.88	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10867	0.10867	0.10916	0.10916		17.04	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.56730	14.56730	14.60660	14.60660		12.12	33,315,415.10	2,287	80,438.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	48.35700	0.04836	45.88520	0.04589	48.357	11.79	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	56.16760	0.05617	51.60830	0.05161	56.168	11.81	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	124.82960	0.12483	116.49930	0.11650	124.830	11.94	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	215.60360	0.21560	203.22170	0.20322	215.604	12.06	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	355.08270	0.35508	381.11640	0.38112	355.083	12.08	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	478.77890	0.47878	455.52410	0.45552	478.779	12.93	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	22.45710	0.02246	25.91300	0.02591	22.457	16.74	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	20.61330	0.02061	23.83410	0.02383	20.613	16.80	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.79400	14.79400	14.83550	14.83550		13.34	295,880.00	20	11,857.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	280.41470	0.28041	269.94310	0.26994	280.415	12.79	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	292.50050	0.29250	281.72700	0.28173	292.500	12.82	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	167.20990	0.16721	176.62440	0.17662	167.210	16.60	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.02280	15.02280	15.06660	15.06660		14.07	0.00	0	5,970.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.28260	15.28260	15.33100	15.33100		14.60	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL12	On 08/05/2014	Index Future			490.73800	490.73800	487.05800	487.05800			0.00	0	0.00
AL12	On 07/08/2014	Index Future			497.87100	497.87100	494.13900	494.13900			0.00	0	0.00
AL12	On 06/11/2014	Index Future			505.46500	505.46500	501.68500	501.68500			0.00	0	0.00
AL37	On 08/05/2014	Index Future			415.55500	415.55500	414.04000	414.04000			0.00	0	0.00
AL37	On 07/08/2014	Index Future			421.59400	421.59400	420.06000	420.06000			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			491.56300	491.56300	488.52900	488.52900			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			498.70700	498.70700	495.63200	495.63200			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			446.70400	446.70400	444.31600	444.31600			0.00	0	704.00
ALBI	On 07/08/2014	Index Future			453.19700	453.19700	450.77600	450.77600			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ALBI	On 06/11/2014	Index Future			460.10900		460.10900		457.65900	457.65900			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.84760		9.84760		9.84370	9.84370		11.30	7,090,272.00	720	10,896.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	17.43900		0.01744		19.18790	0.01919	17.439	11.68	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	264.56300		0.26456		265.90730	0.26591	264.563	11.10	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	17.43880		0.01744		18.03380	0.01803	17.439	13.36	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.93760		9.93760		9.93520	9.93520		12.28	6,757,568.00	680	10,218.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.02850		10.02850		10.02850	10.02850		12.66	0.00	0	300.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	174.98940		0.17499		177.24360	0.17724	174.989	12.53	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	405.31520		0.40532		408.11610	0.40812	405.315	12.66	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	186.22280		0.18622		188.60050	0.18860	186.223	13.52	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.13200		10.13200		10.13560	10.13560		12.78	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.60460		9.60460		9.66450	9.66450		12.43	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.73260		9.73260		9.79490	9.79490		13.23	0.00	0	100.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			47.69380		47.69380		-47.69380	-47.69380			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			672.80900		672.80900		672.80900	672.80900			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			741.97360		741.97360		741.97360	741.97360			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			106.08580		106.08580		106.08580	106.08580			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			635.25930		635.25930		635.25930	635.25930			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			87.07920		87.07920		87.07920	87.07920			0.00	0	5,000.00
CF CANDO CAFO	On 30/04/2014	Can-Do Future			39.84220		39.84220		40.37620	40.37620			0.00	0	7,000.00
CF CANDO CAFP	On 16/04/2014	Can-Do Future			256.92250		256.92250		260.61060	260.61060			0.00	0	5.00
CHF / R	On 13/06/2014	Foreign Exchange Future			11.97040		11.97040		12.00420	12.00420		12.36	0.00	0	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.16800		12.16800		12.20390	12.20390		13.58	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.59380		12.59380		12.63620	12.63620		15.03	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.68830		1.68830		1.70180	1.70180		13.10	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.71040		1.71040		1.72470	1.72470		13.93	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			120.29343		120.29343		118.57558	118.57558			0.00	0	0.00
EL28	On 07/08/2014	Bond Future			122.05679		122.05679		120.31430	120.31430			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 08/05/2014	Bond Future	9.54136		83.31596		9.61824	82.73994			0.00	0	6,292.00
ES33	On 07/08/2014	Bond Future	9.63949		84.41884		9.71879	83.83474			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	9.73516		81.92359		9.81682	81.33204			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	445.30800		445.30800		443.04700	443.04700			13,359,240.00	3	314.00
GOVI	On 07/08/2014	GOVI	451.78100		451.78100		449.48900	449.48900			0.00	0	220.00
GOVI	On 06/11/2014	GOVI	458.67200		458.67200		456.35200	456.35200			0.00	0	0.00
I2025	On 08/05/2014	Bond Future	114.08141		114.08141		113.68301	113.68301			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	114.62669		114.62669		114.22298	114.22298			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	116.00145		116.00145		114.28987	114.28987			0.00	0	367.00
I2038	On 07/08/2014	Bond Future	116.43414		116.43414		114.69806	114.69806			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	114.09769		114.09769		112.30633	112.30633			0.00	0	5,218.00
I2046	On 07/08/2014	Bond Future	115.77008		115.77008		113.95320	113.95320			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	116.20811		116.20811		114.36493	114.36493			0.00	0	0.00
I2050	On 08/05/2014	Bond Future	121.85517		121.85517		120.06613	120.06613			0.00	0	900.00
I2050	On 07/08/2014	Bond Future	122.23361		122.23361		120.41911	120.41911			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	208.32600		208.32600		206.87000	206.87000			0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future	211.38000		211.38000		209.90300	209.90300			0.00	0	90.00
IGOV	On 06/11/2014	Index Future	214.63000		214.63000		213.13400	213.13400			0.00	0	0.00
ILBI	On 08/05/2014	Index Future	564.68600		564.68600		560.72000	560.72000			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	572.81600		572.81600		568.79400	568.79400			0.00	0	210.00
IR CANDO ICAA	On 08/05/2014	Can-Do Interest Rate	140.00417		140.00417		140.06000	140.06000			177,637,725.75	1,270	635.00
J201	On 22/12/2014	Interest Rate Swap	8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future	5.73000		94.27000		5.74000	94.26000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future	5.79000		94.21000		5.83000	94.17000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	5.92000		94.08000		5.97000	94.03000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future	5.99000		94.01000		6.05000	93.95000			0.00	0	800.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.13000		93.87000		6.21000	93.79000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.21000		93.79000		6.32000	93.68000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.60000		93.40000		6.67000	93.33000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.90000		93.10000		6.98000	93.02000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	7.17000		92.83000		7.24000	92.76000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	7.38000		92.62000		7.46000	92.54000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.55000	92.45000		7.63000	92.37000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.72000	92.28000		7.81000	92.19000			0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	9.11620	9.11620		9.12030	9.12030		8.82	0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.18360	9.18360		9.18920	9.18920		10.83	0.00	0	0.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.38790	1.38790		1.38210	1.38210			0.00	0	680.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.38780	1.38780		1.38200	1.38200			0.00	0	125.00
R / ¥EN	On 13/06/2014		Foreign Exchange Future	9.76410	9.76410	0.10238	9.73110	9.73110		15.20	0.00	0	0.00
R157	On 08/05/2014		Bond Future	6.69570	110.72234		6.77235	110.61966		1.59	0.00	0	22,769.00
R157	On 07/08/2014		Bond Future	6.88691	112.33162		6.98206	112.22798		1.38	0.00	0	12,800.00
R157	On 06/11/2014		Bond Future	7.11704	107.23205		7.24006	107.12872		1.23	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	8.26776	121.38377		8.36992	120.50427		10.77	2,700,788,882.50	22,250	58,341.00
R186	On 08/05/2014	7.50	Call	37.38000	0.03738		21.21000	0.02121	37.380	10.40	0.00	0	1,933.00
R186	On 08/05/2014	8.25	Call	1,357.69000	1.35769		994.77000	0.99477	1,357.690	10.68	0.00	0	10,000.00
R186	On 08/05/2014	8.40	Call	2,072.39000	2.07239		1,585.16000	1.58516	2,072.390	10.73	0.00	0	1,000.00
R186	On 08/05/2014	8.50	Call	2,639.34000	2.63934		2,072.52000	2.07252	2,639.340	10.77	0.00	0	900.00
R186	On 08/05/2014	8.50	Put	653.25000	0.65325		965.93000	0.96593	653.250	10.77	0.00	0	1,933.00
R186	On 08/05/2014	8.75	Call	4,305.35000	4.30535		3,578.04000	3.57804	4,305.350	10.91	0.00	0	6,000.00
R186	On 08/05/2014	8.80	Put	185.58000	0.18558		313.89000	0.31389	185.580	10.94	0.00	0	900.00
R186	On 08/05/2014	9.00	Put	68.47000	0.06847		127.83000	0.12783	68.470	11.05	0.00	0	400.00
R186	On 08/05/2014	9.10	Put	39.78000	0.03978		78.16000	0.07816	39.780	11.11	0.00	0	1,500.00
R186	On 08/05/2014	9.25	Put	16.66000	0.01666		35.43000	0.03543	16.660	11.20	0.00	0	10,000.00
R186	On 08/05/2014	9.75	Put	0.48000	0.00048		1.39000	0.00139	0.480	11.34	0.00	0	6,000.00
R186	On 07/08/2014		Bond Future	8.34933	117.85481		8.45516	116.96306		11.71	12,964,029.10	110	10.00
R186	On 07/08/2014	8.92	Put	1,330.85000	1.33085		1,594.37000	1.59437	1,330.850	11.92	0.00	0	840.00
R186	On 06/11/2014		Bond Future	8.42411	119.65352		8.53359	118.75016		11.68	0.00	0	0.00
R186	On 06/11/2014	9.17	Put	1,912.17000	1.91217		2,179.71000	2.17971	1,912.170	12.03	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	283.09784	283.09784		281.96915	281.96915			0.00	0	1,912.00
R197	On 07/08/2014		Bond Future	281.42777	281.42777		280.28374	280.28374			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 08/05/2014	Bond Future			6.26487		104.88431		6.33029	104.84530		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.49401		101.99772		6.60330	101.95863		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 08/05/2014	Bond Future			221.58384		221.58384		219.92643	219.92643		10.29	0.00	0	44,663.00
R202	On 07/08/2014	Bond Future			221.74064		221.74064		220.05998	220.05998		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			8.11420		99.28069		8.21147	98.68814		9.44	0.00	0	12,906.00
R2023	On 07/08/2014	Bond Future			8.20274		100.61370		8.30401	100.01233		9.78	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.28799		98.22911		8.39329	97.62026		10.10	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			7.46092		103.60140		7.54473	103.35438		4.44	10,360,140.00	100	16,949.00
R203	On 08/05/2014	Bond Future	6.84	Call	36.82000		0.03682		25.04000	0.02504	36.820	4.28	0.00	0	29.00
R203	On 08/05/2014	Bond Future	7.40	Call	416.95000		0.41695		324.77000	0.32477	416.950	4.38	0.00	0	16.00
R203	On 07/08/2014	Bond Future			7.60210		105.10719		7.69349	104.85704		4.09	10,510,719.00	100	100.00
R203	On 07/08/2014	Bond Future	6.84	Call	249.51000		0.24951		207.40000	0.20740	249.510	3.96	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.74576		102.54691		7.84559	102.29473		4.02	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	390.01000		0.39001		337.91000	0.33791	390.010	3.87	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	475.88000		0.47588		414.86000	0.41486	475.880	3.87	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.89940		104.16822		8.00985	103.91286		3.89	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,223.34000		1.22334		1,113.36000	1.11336	1,223.340	3.84	0.00	0	55.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 08/05/2014	Bond Future			8.74311		95.94797		8.82494	95.29055			0.00	0	1,991.00
R2030	On 07/08/2014	Bond Future			8.82885		93.33495		8.91332	92.66839			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			8.90416		94.75986		8.99110	94.08475			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			8.94144		98.11187		9.01812	97.40114			0.00	0	5,914.00
R2037	On 07/08/2014	Bond Future			9.02229		95.27973		9.10130	94.55912			0.00	0	3,280.00
R2037	On 06/11/2014	Bond Future			9.09344		96.61761		9.17460	95.88759			0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.68673		104.32647		7.78015	103.96773		5.68	10,432,647.00	100	30,909.00
R204	On 07/08/2014	Bond Future			7.81049		101.80985		7.91024	101.44639		5.70	10,180,985.00	100	100.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,368.83000		1.36883		1,566.57000	1.56657	1,368.830	5.66	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.92718		103.36356		8.03365	102.99636		5.44	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,592.78000		1.59278		1,776.25000	1.77625	1,592.780	5.44	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 08/05/2014	Bond Future			9.01872		98.90788		9.10536	98.02584			0.00	0	13,515.00
R2048	On 07/08/2014	Bond Future			9.09176		100.22436		9.18096	99.32978			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.16182		97.32902		9.25350	96.42251			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.90400		99.40280		7.99191	99.01495		6.81	9,940,280.00	100	20,188.00
R207	On 07/08/2014	Bond Future			8.02057		97.20648		8.11346	96.81346		7.18	9,720,648.00	100	0.00
R207	On 06/11/2014	Bond Future			8.12481		98.69016		8.22275	98.29282		7.03	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.00291		94.24821		8.09543	93.78673		8.16	9,424,821.00	100	11,697.00
R208	On 07/08/2014	Bond Future			8.10320		95.61801		8.20012	95.15028		8.32	9,561,801.00	100	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,412.38000		1.41238	1,624.01000	1.62401	1,412.380	1,412.380	8.33	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.19816		93.67829		8.29959	93.20505		8.38	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	1,723.32000		1.72332	1,922.64000	1.92264	1,723.320	1,723.320	8.38	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.86346		75.65624		8.93997	75.07141		16.46	7,565,624.00	100	25,078.00
R209	On 08/05/2014	Bond Future	8.50	Call	391.49000		0.39149	298.00000	0.29800	391.490	391.490	16.18	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	1,948.14000		1.94814	1,623.97000	1.62397	1,948.140	1,948.140	16.46	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	135.54000		0.13554	203.80000	0.20380	135.540	135.540	16.82	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	74.39000		0.07439	117.12000	0.11712	74.390	74.390	16.91	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	41.18000		0.04118	67.76000	0.06776	41.180	41.180	17.00	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	24.50000		0.02450	41.87000	0.04187	24.500	24.500	17.07	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			8.93547		76.75587		9.01411	76.16289		17.17	7,675,587.00	100	0.00
R209	On 06/11/2014	Bond Future			9.00318		74.78013		9.08388	74.17941		17.83	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			167.04676		167.04676		164.67839	164.67839			0.00	0	719.00
R210	On 07/08/2014	Bond Future			169.49530		169.49530		167.09294	167.09294			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	127.56124	127.56124		127.72118	127.72118			0.00	0	390.00
R211	On 07/08/2014		Bond Future	127.86672	127.86672		128.02962	128.02962			0.00	0	0.00
R211	On 31/01/2017		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 08/05/2014		Bond Future	133.04067	133.04067		132.88593	132.88593			0.00	0	21,797.00
R212	On 07/08/2014		Bond Future	133.27383	133.27383		133.11739	133.11739			0.00	0	0.00
R212	On 31/01/2022		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 08/05/2014		Bond Future	8.71489	86.40690		8.79150	85.81423		14.18	1,814,544,900.00	21,000	27,968.00
R213	On 07/08/2014		Bond Future	8.79108	87.66274		8.86997	87.06191		14.90	0.00	0	0.00
R213	On 06/11/2014		Bond Future	8.86414	85.45863		8.94524	84.85011		15.63	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 08/05/2014		Bond Future	8.94298	76.59208		9.01948	75.98254		16.86	0.00	0	5,055.00
R214	On 07/08/2014		Bond Future	9.01354	77.61230		9.09218	76.99423		17.74	0.00	0	0.00
R214	On 06/11/2014		Bond Future	9.08110	75.50955		9.16180	74.88341		18.69	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 13/06/2014		Foreign Exchange Future	20,781.42000	20,781.42000		20,885.45000	20,885.45000			0.00	0	0.00
TRY / R	On 13/06/2014		Foreign Exchange Future	4.92820	4.92820		4.90920	4.90920		11.02	0.00	0	0.00
TRY / R	On 15/09/2014		Foreign Exchange Future	4.88680	4.88680		4.87070	4.87070		11.51	0.00	0	0.00

Total for Derivatives : **6,393,086,669.85** **237,128** **3 464 621.00**

i-Bonds

AA02	On 28/03/2016		Spot Bond	0.00000	100.30333		0.00000	100.28887			0.00	0	0.00
AA03	On 11/05/2015		Spot Bond	7.18500	106.79426		7.25500	106.70082			0.00	0	0.00
AA04	On 22/03/2017		Spot Bond	0.00000	100.42660		0.00000	100.40909			0.00	0	0.00
AA05	On 22/03/2019		Spot Bond	8.83500	102.30321		8.92500	101.92217			0.00	0	3,500,000,000.00
AB010	On 21/11/2022		Spot Bond	0.00000	101.01282		0.00000	100.99182			0.00	0	0.00
AB011	On 21/11/2023		Spot Bond	0.00000	101.11900		0.00000	101.09771			0.00	0	1,500,000,000.00
AB013	On 21/11/2018		Spot Bond	9.70000	98.19142		9.79000	97.84889			0.00	0	0.00
AB06	On 27/03/2015		Spot Bond	7.48500	100.96445		7.55500	100.88086			0.00	0	213,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB08	On 03/05/2017	Spot Bond	0.00000	101.51478	0.00000	101.49206				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.01500	107.92731	9.09500	107.68747				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.57000	133.50878	1.52000	133.50250				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.23000	268.08432	2.28000	266.98091				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.99347	0.00000	100.97317				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.00727	0.00000	100.99007				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.56922	0.00000	100.55101				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.59279	0.00000	100.57376				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.60836	0.00000	100.58879				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.73872	0.00000	101.71910				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.10424	0.00000	100.08974				0.00	750,000,000	1,500,000,000.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.10710	0.00000	100.09214				0.00	4,250,000,000	5,000,000,000.00
ABL10A	On 15/03/2015	Spot Bond	7.94500	104.03442	8.01500	103.94999				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	101.26266	0.00000	101.24141				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.93500	101.08025	7.99000	101.03437				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.72420	0.00000	100.70662				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	101.14521	0.00000	101.12484				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.08499	0.00000	100.06386				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	99.98408	0.00000	99.88869				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.13264	0.00000	100.03584				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.44046	0.00000	100.42147				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.50808	0.00000	100.48685				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	101.02821	0.00000	101.00776				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL19	On 25/09/2018	Spot Bond	0.00000	100.55408		0.00000	100.52963			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	6.02000	134.26152		5.97000	134.21424			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.93000	125.77143		2.98000	125.67760			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.32000	113.27655		4.27000	113.37117			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.17000	99.39358		5.12000	99.53334			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.88500	103.59087		5.90000	103.47185			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.41500	111.78227		11.49500	111.58501			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.03162		0.00000	100.00009			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.39346		0.00000	100.36950			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.41460		0.00000	100.38932			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.43440		0.00000	100.40779			0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond	4.82000	109.18480		4.77000	109.39383			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	58.90018		100.00000	58.75750			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.97000	165.77774		2.02000	165.20744			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	157.35286		2.76000	157.30627			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.00000	170.29671		2.05000	169.57220			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.90000	174.97306		1.95000	173.60081			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.41125	73.62168		8.49125	73.39966			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.41125	73.62168		8.49125	73.39966			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	90.45000		0.00000	90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.45155		0.00000	100.43289			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	91.45000		0.00000	91.34000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	90.26000		0.00000	90.19000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	90.65000		0.00000	90.55000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN45	On 23/02/2016	Spot Bond		0.00000	87.14000		0.00000	87.14000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	86.50000		0.00000	86.50000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.14586		0.00000	100.13088			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.01800		0.00000	100.00000			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	86.13000		0.00000	86.13000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		7.47500	103.58087		7.53000	103.52343			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	86.41000		0.00000	86.37000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	89.45000		0.00000	89.03000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	86.55000		0.00000	86.53000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.35061		0.00000	100.33511			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.47500	109.07401		7.54500	108.95449			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	99.98029		0.00000	99.96062			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	83.71000		0.00000	83.69000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	83.43000		0.00000	83.42000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.57500	103.77794		2.61000	103.40104			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.47000	152.49862		2.59000	150.33839			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.50000	202.08857		2.55000	200.57268			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	95.40000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	82.64000		0.00000	82.65000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.69500	89.54869		9.79000	89.01250			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	92.43000		0.00000	92.43000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN71	On 29/03/2016	Spot Bond	0.00000	100.70000	0.00000	100.70000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	102.42688	0.00000	102.38884				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	88.64000	0.00000	88.63000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	98.38500	0.00000	98.01000				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	111.12000	0.00000	110.94000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.70000	109.05528	9.80000	108.27998				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	109.04000	0.00000	108.91000				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.64500	109.46926	9.74500	108.68985				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.14500	88.13805	9.23500	87.69688				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.62000	0.00000	100.33000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	99.54000	0.00000	98.25000				0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.74000	108.75564	9.84000	107.98332				0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	86.80000	0.00000	86.80000				0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.72621	0.00000	100.70648				0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	101.54802	0.00000	101.52727				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.71500	104.56514	8.79500	104.27395				0.00	0	12,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.15000	101.57311	9.24000	101.08831				0.00	0	0.00
ABS5	On 01/05/2015	Spot Bond	7.13500	104.92985	7.20500	104.83948				0.00	0	5,554,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.20000	98.41700	9.28500	98.01316				0.00	0	4,712,600,000.00
ABS7	On 11/09/2026	Spot Bond	9.94000	92.79446	10.04000	92.10914				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS9	On 17/03/2016	Spot Bond	7.83500	103.41581		7.90500	103.26925			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	2.27000	129.95750		2.22000	129.93106			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.04000	272.03410		2.09000	270.91261			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	1.51000	125.18619		1.46000	125.32173			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.03500	127.91707		2.05000	127.74775			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	41.38932		100.00000	41.28795			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.63500	103.48219		11.70500	103.35965			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	101.42665		0.00000	101.39996			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	3.74746		100.00000	3.73839			0.00	0	100,000,000.00
ACL033	On 20/08/2015	Spot Bond	0.00000	101.46329		0.00000	101.43592			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	101.98273		0.00000	101.94558			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	22.33662		100.00000	22.28251			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	101.38999		0.00000	101.36400			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	62.39005		11.00000	62.37221			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	14.29544		100.00000	14.26081			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.58818		0.00000	100.56716			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.64626		0.00000	100.62299			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.56225		0.00000	100.54225			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.57977		0.00000	100.55908			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.58748		0.00000	100.56649			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL082	On 30/07/2017	Spot Bond	0.00000	101.65669	0.00000	101.63870				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	101.65669	0.00000	101.63870				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	101.66649	0.00000	101.64836				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.54826	0.00000	100.52879				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	101.66649	0.00000	101.64836				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	101.64689	0.00000	101.62904				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	88.54300	0.00000	88.52435				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.53837	0.00000	100.51929				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.41443	0.00000	100.39578				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.56931	0.00000	100.54903				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.58660	0.00000	100.56564				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.59357	0.00000	100.57234				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.57957	0.00000	100.55889				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.54827	0.00000	100.52880				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.65500	102.19525	9.74000	101.79777				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	101.57967	0.00000	101.55727				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	102.27570	0.00000	102.25179				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	82.16750	0.00000	82.14744				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	158.06298	0.00000	158.96597				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	158.07311	0.00000	158.97567				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.56219	0.00000	100.54219				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	101.09151	0.00000	101.07180				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	101.09151	0.00000	101.07180				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL133		On 26/08/2014	Spot Bond	0.00000	100.95116	0.00000	100.93133			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.54466	0.00000	100.52533			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.54045	0.00000	100.52129			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.61512	0.00000	101.59287			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.89588	0.00000	100.87527			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	101.61477	0.00000	101.59255			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	101.64285	0.00000	101.62379			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	102.26628	0.00000	102.24927			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.59780	0.00000	100.57868			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	102.66241	0.00000	102.64213			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.44616	0.00000	100.42694			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.56431	0.00000	100.54423			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.55329	0.00000	100.53364			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.49716	0.00000	100.47968			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.48520	0.00000	100.46819			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.50841	0.00000	100.49050			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.55189	0.00000	100.53229			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.52731	0.00000	100.50867			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.49927	0.00000	100.48171			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.50701	0.00000	100.48915			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.70738	10.23000	100.68008			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.51456	0.00000	100.49640			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.50279	0.00000	100.48509			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL164	On 20/06/2014	Spot Bond	0.00000	100.68861	0.00000	100.66371				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	113.78211	0.00000	113.29680				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.77500	103.19577	9.86500	102.80972				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.54971	0.00000	100.53020				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	111.55197	1.75000	111.52199				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.50630	0.00000	100.48847				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.50752	0.00000	100.48964				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.53474	0.00000	100.51686				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.55206	0.00000	100.53351				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.51741	0.00000	100.50021				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.54860	0.00000	100.53018				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	101.23978	0.00000	101.22207				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	102.65455	0.00000	102.63384				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	102.57980	0.00000	102.56046				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.55552	0.00000	100.53683				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	101.84057	0.00000	101.82358				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.54860	0.00000	100.53018				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.53736	0.00000	100.51832				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.56702	0.00000	100.54682				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.57612	0.00000	100.55557				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.50262	0.00000	100.48493				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.51317	0.00000	100.49507				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.57831	0.00000	100.55767				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.56798	0.00000	100.54881				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL195		On 20/06/2017	Spot Bond	0.00000	100.60738		0.00000	100.58667			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.53821		0.00000	100.52020			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.60185		0.00000	100.58136			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	103.07529		0.00000	103.05736			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.60738		0.00000	100.58667			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	92.26405		0.00000	92.24580			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.57974		0.00000	100.56011			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.57974		0.00000	100.56011			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	116.67797		0.00000	117.35906			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	117.51166		0.00000	118.19747			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.50354		0.00000	100.48687			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.49868		0.00000	100.48220			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.98616		0.00000	100.96773			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.51187		0.00000	100.49487			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.51394		0.00000	100.49688			0.00	60,000,000	30,000,000.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.53474		0.00000	100.51686			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.50423		0.00000	100.48754			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.50354		0.00000	100.48687			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.55591		0.00000	100.53615			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	101.42646		0.00000	101.40455			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	101.60994		0.00000	101.58736			0.00	0	0.00
ADCP05		On 26/05/2014	Spot Bond	0.00000	100.79944		0.00000	100.78312			0.00	0	0.00
ADCP06		On 25/08/2014	Spot Bond	0.00000	100.80884		0.00000	100.79233			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AER01U	On 18/11/2016	Spot Bond	100.00000		9.88478	100.00000	9.86003				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		101.00563	0.00000	100.98781				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		101.11296	0.00000	101.09308				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		101.18443	0.00000	101.16316				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		99.86810	0.00000	99.84875				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		99.85408	0.00000	99.83272				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		99.83545	0.00000	99.81141				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		99.86422	0.00000	99.84521				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.35000		96.71744	8.43000	96.55358				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		99.82387	0.00000	99.79912				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		99.79426	0.00000	99.76530				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.75500		100.02284	8.84500	99.64818				0.00	0	7,400,000.00
AIR02	On 30/04/2023	Spot Bond	9.34000		119.42630	9.44000	118.74111				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		83.74556	100.00000	83.55779				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.32500		107.24009	7.39500	107.09194				0.00	0	2,582,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		68.08281	100.00000	67.91422				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		16.96444	100.00000	16.92668				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.72000		159.52480	2.84000	157.39421				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.72530	0.00000	100.70738				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.68197	0.00000	100.66662				0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.07121	0.00000	100.05326				0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.63344	0.00000	100.61868				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN006	On 28/02/2017	Spot Bond	0.00000	101.23368	0.00000	101.20815				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.48314	0.00000	100.46330				0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.53749	0.00000	100.52027				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.52661	0.00000	100.50294				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.29337	0.00000	100.26886				0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	96.76000	0.00000	96.76000				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.63909	0.00000	100.62138				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.46880	0.00000	100.45349				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.46185	0.00000	100.44680				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.33038	0.00000	100.31321				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.24500	102.35925	9.33500	102.00735			3,143,300,000,000.00	340,000,000	170,000,000.00	
BAW12	On 17/04/2015	Spot Bond	0.00000	100.56196	0.00000	100.54520				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.87837	0.00000	100.85941				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.93694	0.00000	101.91761				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	101.41426	0.00000	101.39457				0.00	0	500,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.82853	0.00000	100.80883				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.72000	102.64800	9.81000	102.19133				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.43500	106.18287	7.50500	106.06228				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.29152	0.00000	100.27158				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW6	On 02/10/2014	Spot Bond	0.00000		100.26541		0.00000	100.24750			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.91500		100.65443		7.97000	100.60839			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.16500		102.60261		9.24500	102.34137			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.21234		101.88498		11.26495	101.79932			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.13533		100.73810		11.16908	100.68116			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.18210		100.67820		11.21807	100.61904			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.42411		0.00000	100.39815			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.22668		100.58095		11.26423	100.51692			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.10721		99.50785		12.19383	99.22064			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.43419		0.00000	100.40756			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.43419		0.00000	100.40756			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.43426		0.00000	100.40763			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.46234		99.97935		11.51495	99.89470			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.37451		100.59436		11.41993	100.51753			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.13533		100.73810		11.16908	100.68116			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.32134		100.70538		11.37895	100.60883			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.51404		100.25372		10.57577	100.14781			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.41206		0.00000	100.38691			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.40436		0.00000	100.38035			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.40436		0.00000	100.38035			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.38265		0.00000	100.36010			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		99.99391		0.00000	99.99797			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.84597		99.89559		10.84667	99.86520			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.94000		98.21291		12.02000	97.97342			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.39253		0.00000	100.36931			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.86500		95.81851		11.94500	95.56979			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		99.99391		0.00000	99.99797			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.37392		0.00000	100.35133			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		100.37876		9.28000	100.35347			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.39845		0.00000	100.37483			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.64500		98.24661		11.73500	97.95792			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.38661		0.00000	100.36378			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.39647		0.00000	100.37299			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.39647		0.00000	100.37299			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		99.85749		0.00000	99.86151			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.38187		0.00000	100.35936			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.40375		0.00000	100.37912			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.75548		0.00000	100.74013			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		99.99391		0.00000	99.99797			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.40375		0.00000	100.37912			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.38266		0.00000	100.36010			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.39001		0.00000	100.36633			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.40384		0.00000	100.37921			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.29131		0.00000	100.27427			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.21234		101.98371		14.26495	101.89074			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.48211		100.35101		15.55454	100.15099			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.38965		100.34616		14.46014	100.20609			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.52383	0.00000	100.49177				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.52383	0.00000	100.49177				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.52383	0.00000	100.49177				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.54328	0.00000	100.50991				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.45547	0.00000	100.42801				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	15.25835	100.00000	15.22941				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.39025	100.00000	19.34277				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.64731	100.00000	17.60409				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.89340	100.00000	10.86672				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.91549	100.00000	10.88905				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.17064	100.00000	13.13838				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.41213	100.00000	11.38419				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	52.90000	100.00000	99.72678				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	99.96780	0.00000	99.95152				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.43440	0.00000	100.40776				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.44443	0.00000	100.41712				0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000	97.59358	100.00000	97.33333				0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000	91.47870	100.00000	91.25000				0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000	87.52998	100.00000	87.32057				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.94000	174.14708	1.99000	173.71966				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.26000	144.15450	8.36000	142.19341				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.26000	144.49488	8.36000	142.54679				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.64500	95.71733	8.74500	94.92004				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	101.53393	0.00000	101.50820				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD311E	On 07/12/2023	Spot Bond	0.00000	100.82503	0.00000	100.80475				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.51977	0.00000	100.50141				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	94.07216	100.00000	93.83033				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.29500	96.46797	8.38500	96.15606				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	102.34700	0.00000	102.32816				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	101.53090	0.00000	101.51136				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	101.56538	0.00000	101.54542				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	101.68030	0.00000	101.65896				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.79521	0.00000	101.77248				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	102.11666	0.00000	102.09001				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	16.52948	100.00000	16.48855				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	101.41060	0.00000	101.39107				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	101.48227	0.00000	101.46177				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	101.51298	0.00000	101.49206				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	101.52322	0.00000	101.50216				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	101.64604	0.00000	101.62332				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	101.80976	0.00000	101.78481				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	10.34542	100.00000	10.31980				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	10.34542	100.00000	10.31980				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.54593	0.00000	100.52854				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.58913	0.00000	100.57024				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.60090	0.00000	100.58160				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.71500	100.94300	8.79500	100.71716				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42B	On 15/03/2017	Spot Bond	0.00000	100.63621	0.00000	100.61569				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.69880	0.00000	100.67610				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	9.26071	100.00000	9.23828				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	9.26071	100.00000	9.23828				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.40500	103.05157	6.46000	103.01649			411,201,000,000.00		64,200,000	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	101.52898	0.00000	101.50964				0.00	0	10,000,000.00
BIDC35	On 17/04/2014	Spot Bond	0.00000	99.96985	0.00000	99.95477				0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	98.04162	0.00000	98.02413				0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000	99.57528	0.00000	99.55955				0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	99.19109	0.00000	99.17523				0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	97.51093	0.00000	97.49340				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.90278	0.00000	100.88561				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	101.05399	0.00000	101.03394				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.89384	0.00000	100.87818				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.94116	0.00000	100.92458				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	101.02711	0.00000	101.00888				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	101.38415	0.00000	101.35904				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	101.97258	0.00000	101.93494				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	40.23804	100.00000	40.14056				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	18.19119	100.00000	18.14663				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.54687	0.00000	100.52992				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	101.12427	0.00000	101.10360				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.73500	108.64658	7.79000	108.59390				0.00	0	5,200,000.00
CBL08	On 02/11/2016	Spot Bond	9.81500	115.82730	9.89500	115.60942				0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL09	On 29/01/2017	Spot Bond	0.00000	102.13368	0.00000	102.10331				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	101.54372	0.00000	101.52414				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.46500	106.56892	9.54500	106.39321				0.00	0	653,500,000.00
CBL12	On 06/09/2018	Spot Bond	11.55500	100.41161	11.64500	100.07944				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	101.98032	0.00000	101.95129				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.80500	101.37509	11.89500	101.02242				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	101.32880	0.00000	101.30841				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.70500	103.14931	9.78500	102.91386				0.00	0	14,400,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	101.38647	0.00000	101.35855				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.24500	96.96623	12.33500	96.59881				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	101.45558	0.00000	101.43407				0.00	100,000,000	25,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.88965	0.00000	100.86315				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	101.33918	0.00000	101.31801				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.47000	95.06977	10.56000	94.66941				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.09000	118.49736	10.19000	117.81937				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.94000	114.48777	10.04000	113.78376				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.27000	113.72850	9.37000	112.96690			100,116,000,000,000.00	10,800,000,000	4,804,000,000.00	
CGR10	On 08/12/2016	Spot Bond	0.00000	101.08312	0.00000	101.05385				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.06500	100.54855	12.14500	100.38094				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	101.44268	0.00000	101.41937				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.52613	0.00000	100.50053				0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	101.73710	0.00000	101.70818				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	99.74675	0.00000	99.71011				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR8	On 22/07/2015	Spot Bond	0.00000	99.70985		0.00000	99.66796			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.97786		0.00000	100.95398			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	101.05507		0.00000	101.03233			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	101.93013		0.00000	101.89398			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	101.90967		0.00000	101.87390			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	102.01778		0.00000	101.97998			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	101.35451		0.00000	101.33159			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	101.97188		100.00000	101.70423			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	101.97188		100.00000	101.70423			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	101.97188		100.00000	101.70423			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.56228		0.00000	100.54227			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	101.97188		100.00000	101.70423			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	101.68745		0.00000	101.67011			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.76920		0.00000	100.74406			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	102.87403		10.11000	102.84600			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.76920		0.00000	100.74406			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.15684		0.00000	100.14015			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	115.50187		2.76000	115.46764			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	106.55118		0.00000	106.55118			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	115.39551		3.14000	115.36016			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.01568		8.25000	100.99348			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	100.76920		0.00000	100.74406			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN197	On 15/06/2016	Spot Bond		0.00000	100.76920		0.00000	100.74406			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	115.00489		3.10000	114.96990			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	114.93372		2.40000	114.90090			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.79566		0.00000	100.76659			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.35702		0.00000	100.34100			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.01813		0.00000	100.00003			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.53500	99.92097		8.60500	99.74311			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.07369		0.00000	100.05538			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.07262		0.00000	100.05459			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	99.85446		0.00000	99.83406			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	99.86140		0.00000	99.84111			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.58500	100.01692		8.65500	99.83841			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.58500	100.01692		8.65500	99.83841			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	101.86018		0.00000	101.86018			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	101.83149		0.00000	101.83149			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.63500	103.11369		8.70500	102.92674			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.57630		0.00000	100.55575			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.63651		0.00000	100.61363			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	99.96354		0.00000	99.94523			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	99.96354		0.00000	99.94523			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	91.68056		100.17539	91.46803			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.82780		0.00000	100.80061			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	101.17831		0.00000	101.15836			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN239	On 20/03/2017	Spot Bond	0.00000	100.58451	0.00000	100.56365				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.97704	0.00000	100.95747				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	101.04080	0.00000	101.01994				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.27016	9.35000	101.24460				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.27016	9.35000	101.24460				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.95753	0.00000	100.93797				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.96019	0.00000	100.94057				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	92.20170	0.00000	92.20170				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	101.60972	0.00000	101.57734				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.61130	0.00000	100.59360				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	101.57863	0.00000	101.54688				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.38341	0.00000	100.36633				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.38341	0.00000	100.36633				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.38341	0.00000	100.36633				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.38341	0.00000	100.36633				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.38341	0.00000	100.36633				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.39314	0.00000	100.37557				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.40916	0.00000	100.39078				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.40916	0.00000	100.39078				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.40916	0.00000	100.39078				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.40916	0.00000	100.39078				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.40916	0.00000	100.39078				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.41185	0.00000	100.39333				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.57500	100.80367	9.66500	100.42984				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN264	On 18/08/2014	Spot Bond		0.00000	101.04865		0.00000	101.03099			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	101.52786		0.00000	101.50740			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.65689		0.00000	100.63322			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	101.49003		0.00000	101.46135			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.52782		0.00000	100.51021			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.52435		0.00000	100.50687			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.53778		0.00000	100.51873			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.98782		0.00000	100.96794			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	101.15720		0.00000	101.13353			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.53638		0.00000	100.51738			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	104.10100		0.00000	104.08172			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.80930		0.00000	100.78943			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.42781		0.00000	100.41024			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.36265		0.00000	100.34572			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.51048		0.00000	100.49354			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.59011		0.00000	100.57007			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.59011		0.00000	100.57007			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.59011		0.00000	100.57007			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.59011		0.00000	100.57007			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	101.31826		0.00000	101.29732			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.95012		0.00000	100.92957			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.74383		0.00000	100.72232			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.47108		0.00000	100.44958			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN292	On 26/06/2017	Spot Bond	0.00000	102.81597		0.00000	102.79468			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.34777		0.00000	100.32694			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.46571		0.00000	100.44447			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.19965		0.00000	100.17869			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.61623		0.00000	100.59413			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.34782		0.00000	100.32699			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.34782		0.00000	100.32699			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.34307		0.00000	100.32318			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	123.51119		0.00000	123.51119			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	102.15505		0.00000	102.13274			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	123.21419		0.00000	123.21419			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	123.08503		0.00000	123.08503			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	123.27495		0.00000	123.27495			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	121.16196		0.00000	121.16196			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	121.76346		0.00000	121.76346			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	101.36486		0.00000	101.34288			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.97500	96.14106		11.07000	95.62220			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.49500	92.83956		11.59000	92.31926			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.32718		0.00000	100.30837			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.61565		0.00000	100.59463			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	101.33241		0.00000	101.31098			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	99.80927		0.00000	99.78857			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	101.70913		0.00000	101.68614			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	104.03040		8.80500	104.00564			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN322	On 20/12/2015	Spot Bond		0.00000	100.53821		0.00000	100.52020			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	101.44625		0.00000	101.42953			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	118.57484		0.00000	118.57484			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.56383		0.00000	100.54482			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.57421		0.00000	100.55480			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.61428		0.00000	100.59330			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.56150		0.00000	100.54645			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.78388		0.00000	100.76007			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.78388		0.00000	100.76007			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.78388		0.00000	100.76007			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.64640		0.00000	100.62314			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.40394		0.00000	100.38746			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	99.88118		0.00000	99.86371			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.32718		0.00000	100.30837			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	107.26015		0.00000	107.26015			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	107.39116		0.00000	107.39116			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.41026		0.00000	100.39442			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	101.53943		0.00000	101.51812			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.71547		0.00000	100.69055			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.32918		0.00000	100.31022			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.82263		0.00000	100.79252			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.67416		0.00000	100.64980			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.51318		0.00000	100.49508			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN345	On 20/12/2023	Spot Bond	0.00000	100.59494	0.00000	100.57472				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	101.52265	0.00000	101.50156				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	101.29788	0.00000	101.27835				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	100.40732	0.00000	100.39162				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.31923	0.00000	100.30095				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	101.42664	0.00000	101.40598				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	101.30265	0.00000	101.27782				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	101.30265	0.00000	101.27782				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.91137	0.00000	100.89299				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.81341	0.00000	100.78465				0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond	0.00000	101.40311	0.00000	101.37621				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	101.35625	0.00000	101.33031				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	101.49880	0.00000	101.47778				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	99.81049	0.00000	99.78994				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.48826	0.00000	100.47218				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	100.61653	10.55000	100.58842				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.15500	103.05365	10.25000	102.43231				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.51860	0.00000	100.50522				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	101.73969	0.00000	101.71479				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.29500	104.62550	12.39000	104.04199				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	101.65632	0.00000	101.63034				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.32500	104.17314	12.42000	103.61229				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.75500	103.69695	10.85000	103.14446				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN369	On 06/08/2023	Spot Bond	0.00000	101.31366	0.00000	101.28777				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.91070	0.00000	100.88879				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.73181	0.00000	100.70920				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.32239	0.00000	100.30193				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.70946	7.01000	38.70227				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	152.08127	0.00000	150.57195				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	8.64500	133.37568	8.74500	132.63560				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.26000	144.15450	8.36000	142.19341				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.26000	144.49488	8.36000	142.54679				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	89.41246	0.00000	89.39332				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	89.32194	0.00000	89.30263				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.03123	0.00000	100.08293				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.03123	0.00000	100.08293				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.58327	0.00000	100.56245				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.54405	0.00000	100.52475				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.55182	0.00000	100.53222				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.10888	0.00000	0.00000				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.54860	0.00000	100.53018				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	99.80927	0.00000	99.78857				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.49729	0.00000	100.48087				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	100.00000	1.15072	100.00000	100.00000				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	101.10343	0.00000	101.08039				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COH002	On 15/04/2019	Spot Bond	100.00000		1.54308	100.00000	1.33424				2,500,000,000,000,000.00	25,000,000,000	12,500,000,000.00
COJ02	On 15/09/2016	Spot Bond	9.08500		104.56712	9.15500	104.44889				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.16500		102.66059	9.24500	102.36582				0.00	0	713,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.38000		114.97092	10.47000	114.37985				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.43500		107.34777	8.50500	107.21474				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.97000		104.64722	10.06000	104.16611				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.28500		93.51519	10.38000	92.96841				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.99000		94.75087	11.09000	94.05029				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.99000		92.52404	11.09000	91.84828				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.91315	0.00000	100.89338				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.93204	0.00000	100.91182				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.85235	0.00000	100.83276				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		101.37997	0.00000	101.35953				0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		102.77019	0.00000	102.75445				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.29000		101.48359	11.38000	100.95709				0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.91062	100.00000	10.88419				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		101.34175	0.00000	101.32341				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.44000		95.66131	8.52000	95.41130				0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000		100.78172	0.00000	100.76719				0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000		100.68244	0.00000	100.66831				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.71340	0.00000	100.69449				0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000		101.19475	0.00000	101.17792				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	102.79570				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.71410	0.00000	100.68923				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL004	On 24/01/2019	Spot Bond	0.00000	99.69537	0.00000	99.66164				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.32997	0.00000	100.30501				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.34600	0.00000	100.31970				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.31500	120.10640	7.38500	119.93098				0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.67500	105.20719	8.76000	104.79294				1,124,280,000.00	129,600	2,402,329,600.00
DV23	On 27/02/2023	Spot Bond	9.03500	107.08057	9.13000	106.46326				904,698,944,500.00	100,132,700	3,755,792,700.00
DV24	On 18/02/2024	Spot Bond	9.14500	104.96448	9.24000	104.31848				0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.64000	105.12944	9.71500	104.50329				0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	100.58999	0.00000	100.57588				0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.61780	0.00000	100.60157				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.97457	0.00000	100.95666				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.50018	0.00000	100.48382				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.28500	127.88536	8.37000	127.38223				0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.78663	0.00000	100.75747				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	132.39507	0.10000	132.36548				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.90000	121.19868	2.02000	119.46998				0.00	0	6,300,000,000.00
EL29	On 19/11/2029	Spot Bond	1.91000	108.64634	2.03000	106.89379				0.00	0	10,000,000,000.00
EL30	On 29/07/2030	Spot Bond	2.04000	106.96864	2.16000	105.21825				5,100,000,000,000.00	2,500,000,000	25,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.87000	105.39127	9.96000	104.94124				0.00	0	100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM02	On 11/03/2021	Spot Bond	9.72000	105.94599		9.81000	105.46040			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.04000	104.54828		10.14000	103.89817			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.33000	98.44706		10.40500	98.09756			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	101.06456		0.00000	101.04500			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.58531		0.00000	100.56874			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	101.18021		0.00000	101.16102			0.00	300,000,000	100,000,000.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.94794		0.00000	100.93181			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.93789		0.00000	100.92163			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	86.49289		100.00000	86.28842			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000	92.40506		100.00000	92.17172		10,000,000,000,000.00	100,000,000	100,000,000.00	
EQ205U	On 10/09/2014	Spot Bond	100.00000	71.15010		100.00000	71.01167			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	130.01815		3.00000	129.97876			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.49500	105.23902		11.56500	105.12807			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	104.12624		0.00000	104.10459			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	101.68477		0.00000	101.66149			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.13077		0.00000	100.03428			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.16500	95.29127		10.25500	94.98566			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.22968		0.00000	100.21157			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.94975		0.00000	100.93052			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	101.27376		0.00000	101.25117			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	101.17297		0.00000	101.15216			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	101.14454		0.00000	101.12551			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	101.29698		0.00000	101.27397			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond	0.00000	101.25997	0.00000	101.23888				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	101.08762	0.00000	101.06833				0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	101.11873	0.00000	101.09888				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	101.05978	0.00000	101.04227				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	101.10602	0.00000	101.08768				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	101.05053	0.00000	101.03319				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	101.08907	0.00000	101.07104				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.88500	102.07780	6.95500	101.96767			27,540,000,000,000.00	4,000,000,000	2,200,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.97000	104.19971	8.06000	103.86566			75,337,222,000.00	9,452,600	6,609,452,600.00	
ES23	On 25/01/2023	Spot Bond	8.57000	110.88262	8.66500	110.24833			33,703,665,786,000.00	3,932,749,800	3,950,952,500.00	
ES26	On 02/04/2026	Spot Bond	8.85000	92.98327	8.95000	92.27206			1,772,163,825,000.00	200,244,500	5,225,644,500.00	
ES33	On 15/09/2033	Spot Bond	9.51000	82.96417	9.58500	82.37819			69,906,108,000.00	7,350,800	46,055,750,800.00	
ES42	On 25/04/2042	Spot Bond	9.70000	88.27098	9.77500	91.84255			0.00	0	10,300,000,000.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000	101.00026	0.00000	100.98023			0.00	0	0.00	
FIFB02	On 17/04/2016	Spot Bond	0.00000	99.96236	0.00000	99.94344			0.00	0	0.00	
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.39832	0.00000	100.38048			0.00	0	0.00	
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.81974	0.00000	100.80199			0.00	0	0.00	
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.10312	0.00000	100.01096			0.00	0	0.00	
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.64342	0.00000	100.62504			0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	12.27584	100.00000	12.24510			0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000	11.94652	100.00000	11.91661			0.00	0	0.00	
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.56268	0.00000	100.54587			0.00	0	0.00	
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.58593	0.00000	100.56829			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.63234		0.00000	100.61309			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.67866		0.00000	100.65779			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.73500	101.63079		6.80500	101.58339			0.00	0	841,300,000.00
FRB05	On 21/12/2018	Spot Bond	9.64500	98.42697		9.73500	98.07773			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.63504		0.00000	100.61837			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.63497		0.00000	100.61830			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	101.53539		0.00000	101.51405			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	102.82946		0.00000	102.80620			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.44500	105.72235		11.53500	105.36676			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	99.05624		0.00000	99.03578			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.13500	127.02724		2.15000	126.85888			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.07000	271.40578		2.12000	270.28718			4,140,000,000,000.00	2,000,000,000	1,000,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.28500	106.70121		2.32000	106.31329			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.45000	152.85470		2.57000	150.68875			0.00	0	350,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.39000	205.34169		2.44000	203.79648			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.74500	108.69826		7.81500	108.57852			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.94400	59.58458		7.94400	59.57117			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48200	37.60103		9.48200	37.59076			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000	36.31526		9.72000	36.30510			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	103.61345		0.00000	103.58159			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	101.55160		0.00000	101.52039			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	101.50832		0.00000	101.47799			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	101.50832		0.00000	101.47799			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	101.14268		0.00000	101.11764			0.00	60,000,000	30,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC108		On 24/02/2017	Spot Bond	0.00000	101.48262		0.00000	101.45281			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.65339		0.00000	100.62986			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.80281		0.00000	100.77649			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.56234		0.00000	100.54233			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.61980		0.00000	100.59757			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	101.33991		0.00000	101.32357			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	100.79109		0.00000	100.76518			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.60738		0.00000	100.58667			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	100.57767		0.00000	100.55811			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.68132		0.00000	100.65377			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	100.59702		0.00000	100.57671			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	100.63635		0.00000	100.61452			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.78948		0.00000	100.76167			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.76552		0.00000	100.73865			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	14.47652		100.09221	14.44142			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.53960		0.00000	100.52153			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	110.96770		0.00000	110.87760			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.65032		0.00000	100.62689			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.73007		0.00000	100.70355			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	101.38653		0.00000	101.35867			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	104.68841		0.00000	104.64412			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.60570		0.00000	100.58401			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	98.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.61273		0.00000	100.59077			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.55738		0.00000	100.53757			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.56591		0.00000	100.54682			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.74839		0.00000	100.72219			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC158	On 11/06/2014	Spot Bond	0.00000	100.63153	0.00000	100.61452				0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.61334	0.00000	100.59640				0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.55552	0.00000	100.53683				0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	54.51403	13.22500	54.49476				0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.52227	0.00000	100.50488				0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.52296	0.00000	100.50554				0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.78624	0.00000	100.75755				0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.54791	0.00000	100.52952				0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.53000	94.77052	3.56500	94.42753				0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.57282	0.00000	100.55347				0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.57282	0.00000	100.55347				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	101.12811	0.00000	101.11170				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.32718	0.00000	100.30837				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	98.59602	0.00000	98.57689				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	101.53587	0.00000	101.44363				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.53821	0.00000	100.52020				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.52504	0.00000	100.50754				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	101.69598	0.00000	101.67136				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.61911	0.00000	100.59795				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	101.28402	0.00000	101.26469				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	101.67753	0.00000	101.65320				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	101.74446	0.00000	101.72068				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.71410	0.00000	100.68923				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC184	On 20/12/2018	Spot Bond	0.00000	100.56037		0.00000	100.54150			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.71342		0.00000	100.68857			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.51880		0.00000	100.50154			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	101.83650		0.00000	101.80065			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.56591		0.00000	100.54682			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.56591		0.00000	100.54682			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.60183		0.00000	100.58443			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.25304		0.00000	100.23607			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.26781		0.00000	100.24970			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.12827		0.00000	100.11286			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.12827		0.00000	100.11286			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.15968		0.00000	100.13939			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.10941		0.00000	100.09403			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.10893		0.00000	100.09363			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.09405		100.00000	20.81272			0.00	0	5,000,000,000.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.09431		100.00000	20.81272			0.00	0	40,000,000,000.00
FRC29	On 22/07/2014	Spot Bond	0.00000	101.78516		0.00000	101.76229			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.60774		0.00000	100.58597			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.60428		0.00000	100.58264			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.79564		0.00000	100.77447			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.51680		0.00000	100.49856			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	101.55301		0.00000	101.53069			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.37500	116.55967		3.39000	116.40272			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.61548		0.00000	100.59341			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC68	On 20/09/2016	Spot Bond	0.00000	100.62178	0.00000	100.59946				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.35500	116.72050	3.37000	116.56337				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.85000	122.40488	1.80000	122.39844				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.37500	116.55967	3.39000	116.40272				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.83000	120.84141	2.78000	120.96671				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.90000	126.10021	2.85000	126.21404				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	101.76754	0.00000	101.74239				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.03146	0.00000	99.91541				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.88242	0.00000	100.85334				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.89802	0.00000	100.86839				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.53421	0.00000	100.51529				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.61132	0.00000	100.58941				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	103.80812	0.00000	103.76132				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.71478	0.00000	100.68885				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.68824	0.00000	100.66335				0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.58181	0.00000	100.56210				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.81999	0.00000	100.79308				0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.58112	0.00000	100.56144				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	102.99234	0.00000	102.95761				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	96.28542	0.00000	96.17066				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	95.15619	0.00000	94.90797				0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.58016	0.00000	100.56344				0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.86630	100.00000	8.84482				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD02U	On 01/06/2016	Spot Bond	100.00000		14.96965		100.00000	14.93338			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.97000		142.15114		4.92000	142.16379			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.39109		0.00000	102.24452			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.70807		0.00000	100.69402			0.00	0	50,000,000.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		103.58419		0.00000	103.56624			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.98445		0.00000	101.96826			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		103.18751		0.00000	103.16677			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		101.01650		0.00000	100.99972			0.00	62,500,000	62,500,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.46880		0.00000	100.45349			0.00	62,500,000	62,500,000.00
FRS100	On 15/01/2024	Spot Bond	0.00000		91.47957		0.00000	89.07277			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.59000		124.50927		2.67000	122.65662			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		101.46864		0.00000	101.44985			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		102.36164		10.38000	102.33250			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		102.36164		10.38000	102.33250			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		101.65814		0.00000	101.63348			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		101.13284		0.00000	101.11674			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		101.75677		0.00000	101.73348			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.73000		100.58925		2.81000	99.12883			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.70000		196.33542		2.75000	194.87130			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.70000		101.13230		2.78000	99.66242			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.19092		0.00000	100.17758			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.58000		260.98875		2.63000	259.91776			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.08000		271.19674		2.13000	270.07908			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.80000		256.64529		2.85000	255.59415			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS46		On 31/01/2022	Spot Bond	2.50500	123.79563		2.52000	123.63076			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond	0.00000	101.46667		0.00000	101.44573			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	2.03500	124.00579		2.05000	123.84165			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	99.85726		0.00000	99.83635			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond	0.00000	100.16101		0.00000	100.14378			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond	0.00000	101.43590		0.00000	101.41400			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond	2.57000	100.13352		2.65000	98.47006			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond	104.97509	15.54052		104.97509	15.50120			0.00	0	0.00
FRS73		On 12/06/2017	Spot Bond	101.07593	19.62649		101.07593	19.57848			0.00	0	0.00
FRS74		On 14/06/2017	Spot Bond	100.44759	11.93503		100.44759	11.90601			0.00	0	0.00
FRS75		On 13/06/2014	Spot Bond	0.00000	100.57267		0.00000	100.55775			0.00	0	0.00
FRS76		On 18/06/2017	Spot Bond	100.76967	18.06132		100.76967	18.01727			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	2.22000	109.93741		2.27000	108.77101			0.00	0	0.00
FRS82		On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85		On 31/01/2025	Spot Bond	2.24500	107.11163		2.28000	106.72217			0.00	0	0.00
FRS86		On 23/04/2018	Spot Bond	0.00000	98.39102		0.00000	98.38992			0.00	0	0.00
FRS87		On 31/01/2025	Spot Bond	2.27500	106.80365		2.31000	106.41535			0.00	0	0.00
FRS88		On 28/05/2020	Spot Bond	0.00000	101.03824		0.00000	101.01569			0.00	0	0.00
FRS90		On 07/12/2023	Spot Bond	2.28000	338.36053		2.33000	336.96846			0.00	0	0.00
FRS92		On 21/06/2014	Spot Bond	0.00000	100.33668		0.00000	100.32422			0.00	0	0.00
FRS93		On 11/08/2014	Spot Bond	0.00000	101.35558		0.00000	101.33266			0.00	0	0.00
FRS94		On 08/08/2018	Spot Bond	0.00000	101.27724		0.00000	101.25556			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS95	On 11/08/2014	Spot Bond	0.00000	101.21606	0.00000	101.19535				0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.95907	0.00000	100.93867				0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.86068	0.00000	100.84347				0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	101.40125	0.00000	101.37580				0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.12086	0.00000	100.02592				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.12500	101.87376	6.14000	101.85133				0.00	0	15,700,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.70500	102.53290	6.77500	102.45241				0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.75500	101.19373	7.82500	101.02065				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.20500	101.56764	8.28500	101.31009				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.38500	107.08766	8.47500	106.75054				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.86500	104.32513	8.95000	103.93132				0.00	0	2,374,200,000.00
FRX20	On 01/10/2020	Spot Bond	9.06000	98.83634	9.15000	98.38443				0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.54500	90.36673	9.64000	89.82453				0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.64000	110.98558	9.74000	110.26994				0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.93000	97.21622	10.03000	96.50268				0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.26000	95.33085	10.35500	94.58899				0.00	0	200,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.34500	78.34784	10.42000	77.77178				0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.45695	0.00000	100.44103				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.47456	0.00000	100.45796				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.48160	0.00000	100.46472				0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.49913	0.00000	100.48157				0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.52721	0.00000	100.50856				0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.54825	0.00000	100.52879				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.63930		0.00000	100.61631			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.89065		0.00000	100.87400			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.93918		0.00000	100.92163			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.98317		0.00000	100.96479			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.99349		0.00000	100.97492			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	101.02283		0.00000	101.00371			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	101.06688		0.00000	101.04693			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	101.10357		0.00000	101.08294			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	101.26493		0.00000	101.24127			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.38630		0.00000	100.36734			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.02391		0.00000	100.07719			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.51500	100.02484		9.59500	99.79565			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT28	On 05/05/2014	Spot Bond		0.00000	101.11473		0.00000	101.09986			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond		0.00000	98.96708		0.00000	98.95069			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond		0.00000	99.79245		0.00000	99.77763			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	101.33475		0.00000	101.31629			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	101.36670		0.00000	101.34780			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	101.42843		0.00000	101.40873			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	101.50506		0.00000	101.48435			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	101.61147		0.00000	101.58934			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		100.71939		0.00000	100.70032			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		101.96549		0.00000	101.94665			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		99.99997		0.00000	99.98135			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		102.00325		0.00000	101.98568			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.15500		0.00000	101.71908			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.69307		0.00000	100.67428			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		101.09728		0.00000	101.07640			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000		100.32525		0.00000	100.31110			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000		100.87372		0.00000	100.85624			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.46324		0.00000	100.44405			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		99.76617		0.00000	101.75609			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.39845		0.00000	100.38055			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.65312		0.00000	100.63448			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		101.38971		0.00000	101.36914			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		101.40713		0.00000	101.38631			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond	0.00000		101.21278		0.00000	101.19781			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond	0.00000		101.15390		0.00000	101.13764			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B8	On 19/07/2015	Spot Bond	0.00000		99.86530		0.00000	99.84554			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.11273		97.95170		8.18133	97.79970			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		99.85875		0.00000	99.83806			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.46542		104.41639		8.53396	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		99.85035		0.00000	99.82845			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.91564		104.41639		8.98411	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		99.84010		0.00000	99.81673			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		99.96060		0.00000	99.94083			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.97883			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		99.99987		0.00000	99.97789			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.19607		0.00000	101.17485			0.00	240,000,000	120,000,000.00
HPF05	On 17/02/2017	Spot Bond	9.89000		101.53160		9.89000	101.50453			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.42500		108.34144		8.51000	107.89237			0.00	0	7,954,300,000.00
HWAY23	On 07/12/2023	Spot Bond	1.85000		276.05448		1.90000	274.91459			0.00	0	8,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.83000		276.48183		1.88000	275.33999			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.49000		99.72125		9.56500	99.04039			0.00	0	3,160,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.41000		100.40484		9.48500	99.70623			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		53.74491		100.00000	53.61471			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF02U	On 30/09/2016	Spot Bond	100.00000		13.95288	100.00000	13.91908				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		82.25305	100.00000	82.07027				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		37.34192	100.00000	37.25047				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		19.06109	100.00000	19.01440				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		9.83534	100.00000	9.81071				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		56.81524	100.00000	56.67456				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.63500		113.59532	1.67000	113.18143				2,452,500,000,000.00	1,500,000,000	83,480,124,500.00
I2038	On 31/01/2038	Spot Bond	1.97000		115.50724	2.05000	113.78568				512,200,000,000.00	260,000,000	28,895,400,000.00
I2046	On 31/03/2046	Spot Bond	2.06000		113.61165	2.13000	111.81090				61,800,000,000.00	30,000,000	44,430,000,000.00
I2050	On 31/12/2050	Spot Bond	2.09000		121.33609	2.15000	119.53653				31,350,000,000,000.00	15,000,000,000	20,594,500,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		93.25000	0.00000	93.40000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.63500		103.27960	7.70500	103.19691				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		101.46871	0.00000	101.45080				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.67821	0.00000	100.66100				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.13500		103.18236	8.20500	103.03601				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.41500		105.99032	8.49500	105.69612				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	7.76000		99.87260	7.81500	99.85034				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		99.87549	0.00000	99.85721				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		101.03814	0.00000	101.01940				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.82000		114.27370	4.77000	114.25304				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.95500		101.92420	8.02500	101.75432				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		101.30157	0.00000	101.28189				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		101.37903	0.00000	101.35825				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.67000		124.64962	1.62000	124.78389				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL36	On 31/01/2022	Spot Bond		2.10500	127.29345		2.12000	127.12480			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.72302		0.00000	100.70831			0.00	0	500,000,000.00
IBL38	On 02/04/2017	Spot Bond		0.00000	101.56863		0.00000	101.55197			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.53500	101.06537		8.61500	100.77691			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	101.05086		0.00000	101.03442			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	102.27650		0.00000	102.25817			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	101.05741		0.00000	101.03860			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		9.07500	98.47767		9.16500	98.12511			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.51500	91.92371		9.60000	91.55367			0.00	0	6,500,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.86446		0.00000	100.84801			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.61500	96.03251		8.69500	95.75356			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.56500	99.62132		9.65000	99.20626			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	101.34734		0.00000	101.32837			0.00	0	1,200,000,000.00
IBL53	On 31/07/2018	Spot Bond		0.00000	101.38781		0.00000	101.36828			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.89500	100.13467		7.96500	99.96992			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.85500	99.02196		8.94500	98.68774			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	101.53923		0.00000	101.51762			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	101.09841		0.00000	101.08011			0.00	0	30,000,000.00
IBL58	On 13/02/2017	Spot Bond		8.18500	102.24828		8.26500	102.02588			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.81500	102.95890		8.90500	102.58283			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.78500	104.51589		9.88000	103.88693			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.27702		0.00000	100.26092			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00376		100.00000	0.00375			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG01	On 22/10/2016	Spot Bond	0.00000	99.87911	0.00000	99.86137				0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	99.87352	0.00000	99.85497				0.00	40,000,000	20,000,000.00
IDCG03	On 22/10/2020	Spot Bond	9.12000	96.07258	9.21000	95.62544				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	99.94575	5.00000	99.93219				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	99.94575	5.00000	99.93219				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.01465	5.00000	101.00087				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	99.94575	5.00000	99.93219				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.34498	4.00000	100.33419				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	101.05884	0.00000	101.03743				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	101.00846	0.00000	100.98761				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.37080	0.00000	100.34904				0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000	92.50423	100.00000	91.82901				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	106.29672	9.20000	106.27060				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.32173	0.00000	100.30266				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.32173	0.00000	100.30266				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	101.27382	0.00000	101.25122				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.88169	100.00000	7.86260				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	101.36440	0.00000	101.34636				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	101.22965	0.00000	101.21230				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	101.10165	0.00000	101.08469				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.63500	100.10529	9.70500	100.01977				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.84664	0.00000	100.83039				0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	102.38411	0.00000	102.36842				0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.60193	0.00000	100.58752				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN09	On 01/02/2016	Spot Bond		0.00000	100.97470		0.00000	100.94752			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	6.35806		100.00000	6.34214			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond		100.00000	66.66670		100.00000	66.66670			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond		100.00000	86.28842		100.00000	86.08491			0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond		100.00000	85.99843		100.00000	85.80208			0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond		100.00000	80.93126		100.00000	80.75221			0.00	0	30,000,000,000.00
IN423U	On 03/06/2014	Spot Bond		100.00000	88.22934		100.00000	87.59460			0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond		100.00000	83.97931		100.00000	83.40411			0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond		100.00000	89.54051		100.00000	88.88693			0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond		100.00000	85.16266		100.00000	84.57125			0.00	0	0.00
INA416	On 15/04/2014	Spot Bond		5.90000	99.90311		5.90000	99.90311			0.00	0	0.00
INA417	On 22/04/2014	Spot Bond		5.90000	99.79030		5.90000	99.79030		1,770,000,000,000.00	300,000,000	100,000,000.00	
INA418	On 29/04/2014	Spot Bond		5.90000	99.67775		5.90000	99.67775			0.00	0	0.00
INA419	On 06/05/2014	Spot Bond		5.90000	99.56546		5.90000	99.56546			0.00	0	0.00
INA420	On 12/05/2014	Spot Bond		5.95000	99.44881		5.95000	99.44881			0.00	0	0.00
INA421	On 20/05/2014	Spot Bond		5.95000	99.33608		5.95000	99.33608			0.00	0	0.00
INA422	On 27/05/2014	Spot Bond		5.95000	99.22361		5.95000	99.22361			0.00	0	0.00
INA424	On 10/06/2014	Spot Bond		6.05000	98.98278		6.05000	98.98278			0.00	0	0.00
INA427	On 01/07/2014	Spot Bond		6.05000	98.64292		6.05000	98.64292			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.36385		0.00000	100.34194			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		11.21234	101.37080		11.26495	101.28558			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		11.21234	100.23453		11.26495	100.15026			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.49876		0.00000	100.47793			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING135	On 10/12/2014	Spot Bond	0.00000	101.00491	0.00000	100.97788		0.00		0	0.00	
ING138	On 22/03/2017	Spot Bond	0.00000	100.48904	0.00000	100.46868		0.00		0	0.00	
ING153	On 03/04/2017	Spot Bond	6.50000	100.20995	6.50000	100.19243		0.00		0	0.00	
ING161	On 20/03/2017	Spot Bond	0.00000	100.59011	0.00000	100.57007		0.00		0	0.00	
ING167	On 30/09/2014	Spot Bond	0.00000	100.28116	0.00000	100.26480		0.00		0	0.00	
ING196	On 30/06/2027	Spot Bond	0.00000	97.46638	0.00000	97.46250		0.00		0	0.00	
ING204	On 13/12/2015	Spot Bond	0.00000	100.60850	0.00000	100.59208		0.00		0	0.00	
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ING211	On 12/04/2016	Spot Bond	0.00000	100.01812	0.00000	100.00000		0.00		0	0.00	
ING221	On 08/05/2014	Spot Bond	0.00000	101.09118	0.00000	101.07477		0.00		0	0.00	
ING228	On 22/09/2018	Spot Bond	0.00000	100.47765	0.00000	100.45872		0.00		0	0.00	
ING232	On 04/10/2018	Spot Bond	0.00000	100.19831	0.00000	100.19072		0.00		0	0.00	
ING233	On 25/06/2014	Spot Bond	0.00000	102.28425	0.00000	102.26849		0.00		0	0.00	
ING234	On 28/05/2014	Spot Bond	0.00000	102.21178	0.00000	102.19575		0.00		0	0.00	
ING235	On 20/12/2014	Spot Bond	0.00000	100.43399	0.00000	100.42003		0.00		0	0.00	
ING236	On 20/12/2014	Spot Bond	0.00000	100.43051	0.00000	100.41669		0.00		0	0.00	
ING237	On 09/06/2014	Spot Bond	0.00000	100.58515	0.00000	100.57117		0.00		0	0.00	
ING239	On 15/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.98334		0.00		0	0.00	
ING241	On 03/02/2015	Spot Bond	0.00000	101.18564	0.00000	101.16920		0.00		0	0.00	
ING242	On 10/02/2015	Spot Bond	0.00000	101.06394	0.00000	101.04787		0.00		0	0.00	
ING243	On 18/02/2015	Spot Bond	0.00000	100.95421	0.00000	100.93698		0.00		0	0.00	
ING244	On 18/02/2015	Spot Bond	0.00000	100.94277	0.00000	100.92575		0.00		0	0.00	
ING245	On 28/08/2014	Spot Bond	0.00000	100.75445	0.00000	100.73953		0.00		0	0.00	
ING247	On 17/09/2014	Spot Bond	0.00000	100.47075	0.00000	100.45452		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING251	On 12/04/2015	Spot Bond	100.00000		53.04603	100.00000	100.00000				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.38266	0.00000	100.36010				0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000		100.76593	0.00000	100.74935				0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond	0.00000		99.62439	0.00000	99.60874				0.00	0	0.00
IP268U	On 23/04/2014	Spot Bond	100.00000		97.85523	100.00000	97.59358				0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000		85.08159	100.00000	84.88372				0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000		80.93126	100.00000	80.75221				0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000		82.02247	100.00000	81.83857				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.01846	0.00000	100.00006				0.00	0	100,000,000.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.01880	0.00000	100.00000				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.01908	0.00000	100.00000				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.64500		100.44848	8.71500	100.24358				0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	100.00000		80.04386	100.00000	99.81785				0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.71573	0.00000	100.69779				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.01500		102.69531	9.09500	102.43477				0.00	0	12,300,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.15474	0.00000	100.13832				0.00	120,000,000	30,000,000.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.02361	0.00000	100.07688				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		101.16871	0.00000	101.14430				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.50808	0.00000	100.48685				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.81500		105.18570	8.88500	105.08209				0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		102.50276	0.00000	102.48119				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.92380	0.00000	100.90129				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.19500		118.01625	3.21000	117.85770				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV019	On 31/03/2028	Spot Bond	3.63000		133.39877		3.75000	131.54433			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.28781		0.00000	100.26815			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.08509		0.00000	100.06395			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		101.95991		0.00000	101.93618			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.76501		0.00000	100.74357			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.42152		0.00000	100.40147			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.63500		93.83523		3.67000	93.49576			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.63500		99.45472		3.67000	99.23636			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.83028		0.00000	100.80755			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		101.41517		0.00000	101.39124			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000		100.60193		0.00000	100.58752			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.14500		111.24532		12.23500	110.91954			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		101.91303		0.00000	101.88630			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.63000		133.39877		3.75000	131.54433			0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000		91.16359		100.00000	90.50773			0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000		82.83673		100.00000	82.27703			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000		88.24631		100.00000	87.61144			0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000		83.98800		100.00000	83.41274		2,180,000,000,000,000.00	21,800,000,000	21,800,000,000.00	
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.82287		0.00000	100.80504			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		99.96681		0.00000	99.95005			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.96722		0.00000	100.95137			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond	5.90000		97.13454		5.90000	97.13454			0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond	5.90000		99.87085		5.90000	99.87085			0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond	5.90000		99.75812		5.90000	99.75812		118,000,000,000,000.00	20,000,000,000	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
IVA419	On 08/05/2014	Spot Bond	5.90000	99.53342	5.90000	99.53342					0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond	5.95000	99.41657	5.95000	99.41657					0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	5.95000	99.19152	5.95000	99.19152					0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	6.05000	98.95031	6.05000	98.95031					0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	6.05000	98.61067	6.05000	98.61067					0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	100.00000	80.93126	100.00000	80.75221				1,560,000,000,000,000.00	15,600,000,000	8,300,000,000.00	
IVC002	On 12/02/2020	Spot Bond	0.00000	101.30237	0.00000	101.28102					0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	101.39773	0.00000	101.37722					0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	101.44558	0.00000	101.42492					0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	101.83172	0.00000	101.81291					0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.20454	0.00000	100.18874					0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	101.22093	0.00000	101.20364					0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	101.18476	0.00000	101.16817					0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	101.08989	0.00000	101.07104					0.00	60,000,000	30,000,000.00
IVC013	On 29/04/2014	Spot Bond	0.00000	101.21574	0.00000	101.19853					0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.97886	0.00000	100.96056					0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	101.04892	0.00000	101.02781					0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.89288	0.00000	100.87369					0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.01890	0.00000	100.00009					0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.01903	0.00000	100.00010					0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.01931	0.00000	100.00010					0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.01807	0.00000	100.00007					0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	99.86624	0.00000	99.84661					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC022	On 29/07/2016	Spot Bond	0.00000	101.39768	0.00000	101.37717				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.54046	0.00000	100.52200				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	101.08846	0.00000	101.06909				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.85583	0.00000	100.83800				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.84670	0.00000	100.82906				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.24142	0.00000	100.22386				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.10148	0.00000	100.08746				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	63.28833	100.00000	63.12986				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	92.40506	100.00000	92.17172				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	92.40506	100.00000	92.17172				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	101.55002	0.00000	101.52860				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	65.13877	100.00000	64.97747				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.18342	0.00000	100.16444				0.00	0	70,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	23.95192	100.00000	23.89194				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	99.99979	0.00000	99.97962				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	59.51173	100.00000	59.36270				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	60.85012	100.00000	60.69775				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	65.48430	100.00000	65.32214				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	61.79493	100.00000	61.67768				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	64.90502	100.00000	64.74249				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	58.51929	100.00000	58.37752				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	61.87779	100.00000	61.67810				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	101.00082	0.00000	100.98430				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	101.74812	0.00000	101.72242				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KW01		On 31/10/2027	Spot Bond	8.64000	137.81062		8.74000	136.78272			0.00	0	0.00
LBK02		On 26/03/2015	Spot Bond	0.00000	100.83918		0.00000	100.82327			0.00	0	0.00
LBK03		On 01/10/2016	Spot Bond	0.00000	100.53143		0.00000	100.51517			0.00	0	0.00
LBK05		On 28/02/2019	Spot Bond	0.00000	100.90458		0.00000	100.88496			0.00	0	0.00
LBK06		On 06/03/2017	Spot Bond	0.00000	100.82486		0.00000	100.80661			0.00	240,000,000	120,000,000.00
LEW01		On 31/10/2016	Spot Bond	0.00000	101.47464		0.00000	101.45392			0.00	0	0.00
LGL02		On 13/08/2017	Spot Bond	9.11500	97.20050		9.19500	96.95678			0.00	0	29,100,000.00
LGL03		On 03/04/2018	Spot Bond	9.26500	94.95127		9.34500	94.67595			0.00	0	0.00
LGL04		On 14/08/2020	Spot Bond	9.66500	99.16708		9.75000	98.75197			0.00	0	9,500,000.00
LHL01		On 13/12/2015	Spot Bond	0.00000	100.96457		0.00000	100.93640			0.00	0	0.00
LHL02		On 13/12/2015	Spot Bond	10.63500	103.68190		10.70500	103.54791			0.00	0	1,040,000,000.00
LHL03		On 13/12/2016	Spot Bond	0.00000	101.05323		0.00000	101.02233			0.00	0	0.00
LRFA1		On 17/11/2025	Spot Bond	0.00000	101.06892		0.00000	101.05023			0.00	0	0.00
LRFB1		On 17/11/2025	Spot Bond	0.00000	101.14183		0.00000	101.12175			0.00	0	0.00
LRFC1		On 17/11/2025	Spot Bond	0.00000	101.22923		0.00000	101.20750			0.00	0	0.00
LWCP01		On 30/04/2014	Spot Bond	0.00000	101.23762		0.00000	101.22135			0.00	0	0.00
MAQ041		On 09/10/2014	Spot Bond	0.00000	100.09589		0.00000	100.08309			0.00	0	0.00
MAQ046		On 23/04/2014	Spot Bond	0.00000	99.88326		0.00000	99.86867			0.00	0	0.00
MAQ047		On 15/05/2014	Spot Bond	0.00000	99.52649		0.00000	99.51070			0.00	0	0.00
MAQ048		On 06/06/2014	Spot Bond	0.00000	100.62240		0.00000	100.60644			0.00	300,000,000	100,000,000.00
MAQ049		On 06/06/2014	Spot Bond	0.00000	99.17164		0.00000	99.15571			0.00	0	0.00
MAQ050		On 02/07/2014	Spot Bond	0.00000	98.58581		0.00000	98.58262			0.00	0	0.00
MAQ051		On 09/10/2014	Spot Bond	0.00000	96.92660		0.00000	96.90924			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ07U	On 11/04/2014	Spot Bond	100.00000		50.00005	100.00000	50.00004				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		63.39609	100.00000	63.27581				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		59.51173	100.00000	59.36270				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.83785	0.00000	100.81769				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		55.60125	100.00000	55.46655				0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond	100.00000		66.66667	100.00000	66.66667				0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond	100.00000		96.30607	100.00000	96.05263				0.00	0	0.00
MAQ18U	On 17/04/2014	Spot Bond	100.00000		99.45504	100.00000	99.18478				0.00	0	0.00
MAQ19U	On 08/05/2014	Spot Bond	100.00000		94.07216	100.00000	93.83033				0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000		99.97110	0.00000	99.95665				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	99.98395				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.91807	0.00000	100.90097				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.30995	0.00000	100.29554				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		99.98236	0.00000	99.96461				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.63122	0.00000	100.61579				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		101.32162	0.00000	101.30475				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.65255	0.00000	100.63710				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.60966	0.00000	100.59371				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.96558	0.00000	100.94843				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		101.04868	0.00000	101.03174				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		101.13282	0.00000	101.11452				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		68.89169	100.00000	68.89169				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		83.38369	100.00000	83.13253				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		63.62799	100.00000	63.46866				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP24U	On 22/03/2016	Spot Bond	100.00000		22.22853	100.00000	22.17468				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		54.26888	100.00000	54.13741				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.99500		100.13407	9.08500	99.75388				0.00	0	143,400,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.70212	0.00000	100.68198				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.65307	0.00000	100.63443				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.01745	0.00000	99.99999				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.14043	0.00000	100.12959				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.14146	0.00000	100.13049				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.14658	0.00000	100.13497				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		101.72961	0.00000	101.71303				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		101.82153	0.00000	101.80399				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.35000		100.75655	8.43000	100.55798				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.06500		103.59248	9.15500	103.22554				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.79500		103.88186	9.88500	103.37212				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.70000		104.69600	6.75500	104.64093				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.47805	0.00000	100.46131				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.49563	0.00000	100.47821				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.86500		102.32136	9.95000	101.93736				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.63500		101.84521	7.70500	101.73126				0.00	0	4,860,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.91911	0.00000	100.89925				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.27500		101.95950	9.35500	101.72291				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.57007	0.00000	100.55183				0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.67000		102.73749	9.76000	102.25995				0.00	0	400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMS01U	On 10/12/2016	Spot Bond	100.00000	9.37370	100.00000	9.35099	0.00	0	0.00		0	0.00	
MQB01	On 31/05/2015	Spot Bond	0.00000	100.88162	0.00000	100.86257	0.00	0	0.00		0	0.00	
MQB02	On 31/05/2017	Spot Bond	8.97500	101.84209	9.05500	101.60529	0.00	0	117,200,000.00		0	117,200,000.00	
MTN02	On 13/07/2014	Spot Bond	6.18500	103.53359	6.24000	103.50248	0.00	0	18,400,000.00		0	18,400,000.00	
MTN03	On 13/07/2015	Spot Bond	7.73500	104.25192	7.80500	104.14700	0.00	0	90,000,000.00		0	90,000,000.00	
MTN04	On 13/07/2017	Spot Bond	8.91500	105.90715	8.99500	105.65565	0.00	0	25,800,000.00		0	25,800,000.00	
N4A211	On 14/08/2020	Spot Bond	100.89771	6.85028	100.89771	6.83299	0.00	0	0.00		0	0.00	
N4A302	On 14/08/2020	Spot Bond	100.61875	6.94021	100.61875	6.92274	0.00	0	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		0	0.00	
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	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		0	0.00	
N4A405	On 14/08/2020	Spot Bond	0.00000	101.10333	0.00000	101.08466	0.00	0	0.00		0	0.00	
N4A408	On 14/08/2020	Spot Bond	0.00000	101.12128	0.00000	101.10231	0.00	0	0.00		0	0.00	
N4A411	On 14/08/2020	Spot Bond	0.00000	101.13759	0.00000	101.11834	0.00	0	0.00		0	0.00	
N4A502	On 14/08/2020	Spot Bond	0.00000	101.14560	0.00000	101.12621	0.00	0	0.00		0	0.00	
N4B508	On 14/08/2020	Spot Bond	0.00000	101.24385	0.00000	101.22281	0.00	0	0.00		0	0.00	
N4C508	On 14/08/2020	Spot Bond	0.00000	101.35820	0.00000	101.33522	0.00	0	0.00		0	0.00	
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.43912	100.00000	0.43802	0.00	0	0.00		0	0.00	
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.43912	100.00000	0.43802	0.00	0	0.00		0	0.00	
NAM01	On 19/11/2022	Spot Bond	9.13500	98.20693	9.23000	97.64577	0.00	0	0.00		0	0.00	
NBK10A	On 25/07/2016	Spot Bond	7.58500	100.12249	7.65500	99.95899	0.00	0	0.00		0	0.00	
NBK10B	On 21/04/2014	Spot Bond	0.00000	101.43703	0.00000	101.42011	0.00	0	0.00		0	0.00	
NBK11A	On 28/11/2020	Spot Bond	9.38500	101.12726	9.47000	100.69620	0.00	0	9,400,000.00		0	9,400,000.00	
NBK11B	On 27/10/2014	Spot Bond	0.00000	101.61264	0.00000	101.59538	0.00	1,500,000,000	500,000,000.00		0	500,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK12A	On 19/03/2021	Spot Bond		9.12000	101.98896		9.21000	101.50674			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	101.06831		0.00000	101.05013			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.48500	102.25338		9.58000	101.62118			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	102.41588		0.00000	102.39695			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	101.18064		0.00000	101.16301			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	102.10419		0.00000	102.08498			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	101.27958		0.00000	101.26156			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.98496		0.00000	100.96755			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.47617		0.00000	100.46126			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.33500	105.12527		7.40500	105.00920			0.00	0	673,400,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	102.43761		0.00000	102.42041			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.89500	111.64224		8.98500	111.21222			0.00	0	10,700,000.00
NBK4	On 28/10/2024	Spot Bond		10.81500	33.88954		10.91500	33.55944			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.73500	101.75282		7.80500	101.66371			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	99.86340		0.00000	99.84338			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	99.85575		0.00000	99.83465			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		8.08500	102.81982		8.15500	102.67247			0.00	0	4,500,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.41881		0.00000	100.40165			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	101.02674		0.00000	101.00575			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.32570	0.00000	100.30636				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.16609	0.00000	100.14824				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.97983				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.88155	0.00000	100.86128				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	89.02354	0.00000	89.00506				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.83475	0.00000	100.81558				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	99.80652	0.00000	101.44048				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	99.78903	0.00000	101.57728				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	101.42879	0.00000	101.40786				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.02085	0.00000	100.00003				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	85.22955	0.00000	85.21044				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.61316	0.00000	100.59915				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	101.17853	0.00000	101.15757				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.51843	0.00000	100.50012				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.49034	0.00000	100.47312				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.11915	0.00000	100.02447				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.47310	0.00000	100.45655				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.46393	0.00000	100.44880				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.46358	0.00000	100.44847				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	101.38976	0.00000	101.37020				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.53821	0.00000	100.52020				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.98500	104.81747	10.08500	104.15316				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.53474	0.00000	100.51686				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN85	On 20/03/2024	Spot Bond	10.02000	103.61417	10.12000	102.93772				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.53821	0.00000	100.52020				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.48131	0.00000	100.46551				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.78325	0.00000	100.76677				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.58500	103.38020	8.65500	103.26293				343,400,000,000.00	40,000,000	20,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	104.17261	0.00000	104.13871				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	101.01779	0.00000	100.99705				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.27500	101.40746	10.36500	100.82264				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.15212	0.00000	100.13358				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.13243	0.00000	100.11880				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.36500	115.23961	12.44500	114.91106				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	111.39624	0.00000	111.35819				0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	102.00119	0.00000	101.98615				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	101.05392	0.00000	101.02924				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.09000	163.30906	2.14000	163.05857				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.91500	104.12389	9.00000	103.69234				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.62596	0.00000	100.60944				0.00	300,000,000	100,000,000.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.60434	0.00000	100.58988				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.54500	105.59827	9.63000	105.17144				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.94695	0.00000	100.92790				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.96576	0.00000	100.94874				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	101.17477	0.00000	101.15728				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.89254	0.00000	100.87458				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.92660	0.00000	100.90795		0.00		0	0.00	
NQ1B10	On 22/05/2020	Spot Bond	9.74500	106.49306	9.83000	105.97804		0.00		0	0.00	
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.96068	0.00000	100.94135		0.00		0	0.00	
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.92666	0.00000	100.90801		0.00		0	0.00	
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.94701	0.00000	100.92795		0.00		0	0.00	
NQ1C10	On 22/05/2020	Spot Bond	9.94500	105.61044	10.03000	105.18696		0.00		0	0.00	
NQ1C11	On 22/05/2014	Spot Bond	0.00000	101.01511	0.00000	100.99468		0.00		0	0.00	
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.97429	0.00000	100.95469		0.00		0	0.00	
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.96061	0.00000	100.94128		0.00		0	0.00	
NQF1D5	On 22/05/2020	Spot Bond	0.00000	101.21866	0.00000	101.19411		0.00		0	0.00	
NQF1D6	On 22/05/2016	Spot Bond	0.00000	101.13587	0.00000	101.11300		0.00		0	0.00	
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.98782	0.00000	100.96793		0.00		0	0.00	
NRA014	On 30/04/2014	Spot Bond	7.08500	105.31835	7.15500	105.29475		0.00		0	0.00	
NRA018	On 30/11/2018	Spot Bond	8.73500	117.69793	8.82500	117.30664		0.00		0	820,000,000.00	
NRA022	On 31/10/2022	Spot Bond	9.05000	124.36395	9.14000	123.74330		0.00		0	700,000,000.00	
NRA023	On 31/05/2023	Spot Bond	1.98500	170.22952	2.03500	169.54893		0.00		0	8,500,000,000.00	
NRA028	On 30/11/2028	Spot Bond	9.34000	127.50905	9.44000	126.56155		0.00		0	310,000,000.00	
NTC10	On 18/04/2014	Spot Bond	0.00000	99.86739	0.00000	99.84795		0.00		0	0.00	
NTC11	On 18/04/2014	Spot Bond	0.00000	99.87078	0.00000	99.85182		0.00		0	0.00	
NTC12	On 25/08/2016	Spot Bond	0.00000	101.62433	0.00000	101.60415		0.00		0	0.00	
NTC13	On 31/01/2015	Spot Bond	0.00000	101.42827	0.00000	101.40819		0.00		0	0.00	
NTC15	On 26/07/2015	Spot Bond	0.00000	102.22304	0.00000	102.20447		0.00		0	500,000,000.00	
NTC16	On 22/03/2018	Spot Bond	0.00000	100.44029	0.00000	100.42215		0.00		0	0.00	
NTC17	On 27/02/2017	Spot Bond	0.00000	100.88877	0.00000	100.86988		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC18	On 27/02/2019	Spot Bond	0.00000		100.92069		0.00000	100.90111			0.00	0	270,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000		101.05071		0.00000	101.02789			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		101.31979		0.00000	101.29235			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.33382		100.00000	17.29043			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		30.39982		100.00000	30.32454			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.86500		107.10380		6.93500	106.98155			51,487,500,000.00	7,500,000	130,600,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		16.15797		100.00000	16.11751			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		97.57000		0.00000	97.17000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		56.62297		100.00000	56.48429			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		101.10496		0.00000	101.08626			0.00	0	400,000,000.00
PMM11	On 23/01/2015	Spot Bond	0.00000		99.85446		0.00000	99.83670			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.81167		0.00000	100.79570			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.73889		0.00000	100.72317			0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000		100.99285		0.00000	100.97684			0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000		100.86474		0.00000	100.84873			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.90062		0.00000	100.88464			0.00	40,000,000	10,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.66562		0.00000	100.64981			0.00	40,000,000	20,000,000.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.65974		0.00000	100.64382			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.51613		0.00000	100.50093			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.50759		0.00000	100.49268			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.56546		0.00000	100.54739			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.53554		0.00000	100.51967			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.51769		0.00000	100.50243			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.59526		0.00000	100.57616			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.55881		0.00000	100.54212			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.53632		0.00000	100.52041			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.62818		0.00000	100.60793			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.58593		0.00000	100.56829			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.55803		0.00000	100.54137			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		101.32806		0.00000	101.30892			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		101.37067		0.00000	101.35098			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		101.38985		0.00000	101.36991			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		101.43246		0.00000	101.41196			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.61565		0.00000	101.59277			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.65824		0.00000	101.63480			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.57997		0.00000	101.55781			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.63500		103.86136		6.70500	103.81317			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.55500		97.32577		6.61000	97.28679			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.06000		39.72241		8.16000	39.27024			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.63500		110.25483		6.70500	110.13599		2,475,163,841,999,000.00	73,046,547,400	68,959,711,400.00	
R158	On 15/09/2015	Spot Bond	6.63500		110.25483		6.70500	110.13599			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.53500		91.29807		6.60500	91.19440			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.63500		116.21562		6.70500	116.02631			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.46500		85.75225		6.53500	85.59697			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.24000		120.87125		8.34000	119.97733		2,015,291,497,736,000.00	58,166,443,900	38,292,043,900.00	
R187P	On 21/12/2026	Spot Bond	7.98000		37.06427		8.08000	36.60706			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.90000		34.63738		8.00000	34.17714			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R197	On 07/12/2023	Spot Bond		1.58000	281.89182		1.63000	280.72518			4,993,748,000,000.00	3,160,600,000	28,388,537,500.00
R201	On 21/12/2014	Spot Bond		6.18500	104.44144		6.24000	104.38687			0.00	0	81,500,000,000.00
R202	On 07/12/2033	Spot Bond		1.90000	220.63980		1.95000	218.95619			4,750,000,000,000.00	2,500,000,000	53,292,300,000.00
R2023	On 28/02/2023	Spot Bond		8.08500	98.86149		8.18000	98.25661			2,039,996,425,929,000.00	52,318,667,400	21,215,567,400.00
R203	On 15/09/2017	Spot Bond		7.41500	103.16397		7.49500	102.90246			2,643,769,663,212,500.00	56,543,447,500	82,813,900,000.00
R2030	On 31/01/2030	Spot Bond		8.71500	95.54286		8.79500	94.87387			1,210,077,750,000,000.00	38,850,000,000	98,800,000,000.00
R2037	On 31/01/2037	Spot Bond		8.91500	97.69758		8.99000	96.97522			258,938,334,213,000.00	29,045,242,200	95,346,942,200.00
R204	On 21/12/2018	Spot Bond		7.64500	103.88594		7.73500	103.51314			3,591,624,771,278,500.00	69,800,493,300	108,773,829,500.00
R2048	On 28/02/2048	Spot Bond		8.99500	98.49031		9.08000	97.59719			3,517,665,532,668,000.00	91,068,986,400	63,467,586,400.00
R207	On 15/01/2020	Spot Bond		7.86500	98.98308		7.95000	98.58199			1,130,267,332,051,000.00	43,708,497,400	45,955,759,600.00
R208	On 31/03/2021	Spot Bond		7.97000	93.85023		8.06000	93.37664			2,046,029,307,906,000.00	56,716,349,800	51,673,604,500.00
R209	On 31/03/2036	Spot Bond		8.84000	75.33680		8.91500	74.74317			2,326,414,786,540,000.00	63,169,093,500	59,612,493,500.00
R210	On 31/03/2028	Spot Bond		1.73000	166.33509		1.85000	163.95183			22,394,180,490,000.00	12,944,613,000	22,184,996,600.00
R211	On 31/01/2017	Spot Bond		0.97000	127.01777		0.92000	127.15770			2,876,050,000,000.00	2,965,000,000	25,300,000,000.00
R212	On 31/01/2022	Spot Bond		1.53500	132.47387		1.55000	132.29967			145,971,861,585,500.00	95,095,675,300	108,166,058,100.00
R213	On 28/02/2031	Spot Bond		8.69000	86.04204		8.76500	85.43902			4,481,506,507,841,000.00	15,708,458,900	50,825,208,800.00
R214	On 28/02/2041	Spot Bond		8.92000	76.26869		8.99500	75.65034			1,477,686,857,472,000.00	65,659,961,600	40,452,661,600.00
R226C	On 15/09/2014	Spot Bond		6.15500	97.48485		6.21000	97.44679			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.69500	94.14761		6.76500	94.07223			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.53500	91.29807		6.60500	91.19440			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.45500	88.54063		6.52500	88.41027			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.46500	85.75225		6.53500	85.59697			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		6.24000	98.86755		6.29500	98.84083			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R326C	On 21/12/2014	Spot Bond	6.19000	95.91559		6.24500	95.86440			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.60500	92.59418		6.67500	92.50324			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.47500	89.82424		6.54500	89.70587			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.45500	87.04420		6.52500	86.90007			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.51500	84.19125		6.58500	84.02327			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.39000	79.36923		7.47000	79.15858			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.44000	76.40521		7.52000	76.17300			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.65000	73.04378		7.74000	72.76421			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.63000	70.41629		7.72000	70.11640			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.61000	67.89641		7.70000	67.57796			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.60000	65.44347		7.69000	65.10831			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.82500	62.20861		7.91000	61.88160			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.80500	59.94341		7.89000	59.60393			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.89000	57.35399		7.98000	56.98616			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.86000	55.29976		7.95000	54.92132			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.83000	53.33451		7.92000	52.94659			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.80000	51.45398		7.89000	51.05761			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.76000	49.69802		7.85000	49.29381			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.72000	48.02051		7.81000	47.60929			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.18000	44.19885		8.28000	43.75887			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.14000	42.63687		8.24000	42.19213			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.10000	41.14592		8.20000	40.69714			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.06000	39.72241		8.16000	39.27024			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.02000	38.36293		8.12000	37.90798			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R350C	On 21/12/2026	Spot Bond		7.98000	37.06427		8.08000	36.60706			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.94000	35.82337		8.04000	35.36443			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.90000	34.63738		8.00000	34.17714			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	99.99986		0.00000	99.97520			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	101.12015		0.00000	101.09724			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.02451		0.00000	100.00020			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	99.95354		0.00000	99.93032			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	14.69583		100.00000	14.65903			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	6.72030		100.00000	6.70366			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	18.26297		100.00000	18.21873			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.77239		0.00000	100.75371			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.28935		0.00000	100.27245			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.70256		0.00000	100.68350			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	101.23130		0.00000	101.21468			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond		0.00000	100.97068		0.00000	100.95451			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	101.06964		0.00000	101.05182			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.38265		0.00000	100.36721			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	99.86709		0.00000	99.84760			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	101.05237		0.00000	101.03270			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	101.80397		0.00000	101.78329			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	101.39668		0.00000	101.37506			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.71338		0.00000	100.69447			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.23733		0.00000	100.22351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES27	On 21/10/2016	Spot Bond	0.00000	101.54234		0.00000	101.52266			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000	102.43325		0.00000	102.41724			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.89463		0.00000	100.87523			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.79228		0.00000	100.77268			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.83435		0.00000	100.81523			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	101.89973		0.00000	101.87173			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.44566		0.00000	100.41887			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	102.40274		0.00000	102.36999			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	102.15166		0.00000	102.12246			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	102.15166		0.00000	102.12246			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.55136		0.00000	100.52441			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.61485		0.00000	100.58453			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	101.00491		0.00000	100.97788			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	104.61652		12.35000	104.58190			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.84026		0.00000	100.81780			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	14.53791		100.00000	14.50151			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.78623		0.00000	100.76534			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	101.23063		0.00000	101.20992			0.00	155,400,000	51,800,000.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.02150		0.00000	100.00000			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	99.85382		0.00000	99.83245			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	101.15985		0.00000	101.13612			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.52068		100.00000	2.51450			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	13.68767		100.00000	13.65414			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP07U	On 31/01/2016	Spot Bond	100.00000		25.24683	100.00000	25.18360				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.37053	100.00000	14.35293				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		20.19025	100.00000	20.13969				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		106.18631	0.00000	106.13872				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		103.21973	0.00000	103.17551				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.27000		103.39226	9.36000	102.90063				0.00	0	594,600,000.00
RW23	On 10/12/2023	Spot Bond	9.33500		104.36645	9.43000	103.74207				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.84000		106.62863	9.91500	106.01391				0.00	0	0.00
SA063U	On 23/05/2014	Spot Bond	100.00000		90.57072	100.00000	90.34653				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		98.48066	0.00000	98.43515				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.88500		111.02472	7.95500	110.83180				0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		101.07482	0.00000	101.05328				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.46500		104.14860	9.54500	103.88031				0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		99.83781	0.00000	99.81703				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.62052	0.00000	100.60054				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		101.62575	0.00000	101.60331				0.00	0	1,030,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		99.80882	0.00000	99.78700				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		99.81271	0.00000	99.79129				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.73500		105.73741	7.80500	105.64092				0.00	0	1,076,600,000.00
SBK9	On 10/04/2018	Spot Bond	9.24500		97.34725	9.33500	97.03412				0.00	0	394,300,000.00
SBN27	On 15/09/2015	Spot Bond	8.09500		108.21390	8.16500	108.09389				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.95500		108.40728	8.02500	108.28737				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.88500		108.50415	7.95500	108.38430				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN33	On 15/09/2017	Spot Bond	8.81500	99.04679		8.89500	98.79438			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.03000	108.30363		8.10000	108.18366			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.99500	108.35198		8.06500	108.23204			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.56155		0.00000	100.54361			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.59115		0.00000	100.57662			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.53451		0.00000	100.51206			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.24267		0.00000	100.22499			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.46500	101.84349		8.54500	101.58459			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.79192		0.00000	101.77262			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.43345		0.00000	100.41561			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	104.56418		0.00000	104.53587			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.12000	108.63492		9.21000	108.12583			0.00	0	200,000,000.00
SBS20	On 15/05/2026	Spot Bond	9.89000	105.28914		9.99000	104.56260			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	101.22801		0.00000	101.20616			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.55634		0.00000	101.53943			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	101.23905		0.00000	101.21971			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.73181		0.00000	103.70838			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.74500	103.96949		8.83500	103.57980			0.00	0	1,449,100,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	9.73206		100.00000	9.71029			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.62500	104.65466		9.72000	104.02082			0.00	0	2,500,000,000.00
SBS3	On 25/05/2026	Spot Bond	8.94000	97.77113		9.04000	97.04732			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.67000	97.88959		9.76000	97.40667			0.00	0	7,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.81500	110.31108		7.88500	110.14021			0.00	0	111,400,000.00
SBSI11	On 07/12/2023	Spot Bond	2.11000	270.57077		2.16000	269.45598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI12	On 31/01/2017	Spot Bond		1.67000	124.64962		1.62000	124.78389			0.00	0	50,000,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	104.69000		0.00000	104.83000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	9.26071		100.00000	9.23828			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		2.24000	122.76053		2.19000	122.89033			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	100.20995		6.50000	100.19243			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.61252		0.00000	100.59199			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.30153		0.00000	100.28381			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	101.94013		0.00000	101.92075			0.00	0	200,000,000.00
SHS05	On 29/06/2017	Spot Bond		9.44500	100.66298		9.52500	100.42302			0.00	0	6,400,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	101.66880		0.00000	101.64787			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.02171		0.00000	100.07541			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.43080		0.00000	100.41402			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.39503		0.00000	100.37896			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	101.21626		0.00000	101.19925			0.00	300,000,000	100,000,000.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	9.86003		100.00000	9.83534			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.68230		0.00000	100.66331			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.93500	105.12349		8.00500	104.95067			0.00	0	1,740,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SLI3	On 15/08/2023	Spot Bond		9.24500	99.48480		9.33500	99.14829			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.76500	99.19028		8.84500	98.93755			0.00	0	1,890,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	101.04826		0.00000	101.02970			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	101.02534		0.00000	101.00583			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	101.38719		0.00000	101.36879			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	101.03261		0.00000	101.01297			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	101.51911		0.00000	101.49778			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.51500	105.03075		8.59500	104.84653			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.10177		0.00000	100.08317			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.50092		0.00000	100.48329			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	99.98120		0.00000	99.96237			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.52000	93.41748		9.61000	93.00683			0.00	0	2,419,200,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.89904		0.00000	100.87836			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.42801		0.00000	100.40868			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	99.79982		0.00000	101.49312			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.57800	86.14224		9.66800	85.71237			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.64000	85.86108		9.73000	85.43280			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.43000	103.61067		7.48500	103.55334			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		9.12500	93.53394		9.21000	93.15683			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.58340		0.00000	100.56404			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.59500	99.68007		8.67500	99.42626			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.38500	105.68286		2.42000	105.29878			0.00	0	18,545,691,400.00
SSN012	On 21/12/2018	Spot Bond		8.59500	100.25267		8.68500	99.89347			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	99.76295		0.00000	99.74627			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN015	On 26/08/2018	Spot Bond	0.00000		101.24069	0.00000	101.21606				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.66000		109.35613	9.76000	108.57784				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.79500	0.00000	100.77676				0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000		100.15117	0.00000	100.13255				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.55326	0.00000	100.53499				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.92000		77.16905	9.99500	76.65238				0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000		99.98323	0.00000	99.96642				0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		99.86332	0.00000	99.84331				0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond	0.00000		99.88172	0.00000	99.86694				0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond	0.00000		99.77806	0.00000	99.76327				0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000		99.77813	0.00000	99.76334				0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond	0.00000		99.67975	0.00000	99.66373				0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond	0.00000		99.55271	0.00000	99.53674				0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000		99.53672	0.00000	99.52075				0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond	0.00000		99.50433	0.00000	99.48835				0.00	300,000,000	100,000,000.00
SY1053	On 16/05/2014	Spot Bond	0.00000		99.50503	0.00000	99.48906				0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000		99.44012	0.00000	99.42413				0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000		99.40724	0.00000	99.39122				0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000		99.32095	0.00000	99.30479				0.00	0	0.00
SY1062	On 11/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	0.00000		99.09823	0.00000	99.08213				0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond	0.00000		98.97503	0.00000	98.95876				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1066	On 17/04/2014	Spot Bond	100.00000		99.45504	100.00000	99.18478				0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond	0.00000		98.95766	0.00000	98.94138				0.00	0	0.00
SY1068	On 16/04/2014	Spot Bond	0.00000		99.98391	0.00000	99.96782				0.00	9,300,000,000	9,300,000,000.00
SY1069	On 05/05/2014	Spot Bond	0.00000		99.67659	0.00000	99.66042				0.00	0	0.00
SY1071	On 08/05/2014	Spot Bond	0.00000		99.63989	0.00000	99.62424				0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond	100.00000		86.90476	100.00000	86.69834				0.00	0	0.00
SY1073	On 12/05/2014	Spot Bond	100.00000		93.11224	100.00000	92.87532				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.09500		107.87235	7.16500	107.75136				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.84000		101.49981	8.94000	100.76220				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		84.34621	100.00000	84.16165				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		64.46080	100.00000	65.70608				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		29.23365	100.00000	29.16044				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		99.88030	0.00000	99.86269				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		101.27334	0.00000	101.25443				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.92739	0.00000	100.91195				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.79961	0.00000	100.78126				0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000		99.85576	0.00000	99.84134				0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000		98.76291	0.00000	98.75982				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.86980	0.00000	100.85456				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.46053	0.00000	100.44447				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.48515	0.00000	100.46813				0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000		98.98143	0.00000	98.96551				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		101.26897	0.00000	101.25040				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.88500		103.50577	7.95500	103.33799				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A1	On 18/10/2038	Spot Bond		0.00000	99.86402		0.00000	99.84499			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	99.86020		0.00000	99.84062			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	101.86304		7.83000	101.84143			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	99.86612		0.00000	99.84739			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	99.86134		0.00000	99.84193			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	101.52154		0.00000	101.50467			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	99.86612		0.00000	99.84739			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	99.86134		0.00000	99.84193			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	101.70506		7.16000	101.68529			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	99.85197		0.00000	99.83122			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	99.85274		0.00000	99.83210			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	99.83439		0.00000	99.81114			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	99.83687		0.00000	99.81398			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	99.76180		0.00000	99.72823			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	99.77039		0.00000	99.73804			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	99.86632		0.00000	99.84761			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	99.86020		0.00000	99.84062			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	101.97850		8.73000	101.95442			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	99.86689		0.00000	99.84827			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	99.86134		0.00000	99.84193			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.11500	98.67935		9.20500	98.34883			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		100.00000	5.81385		100.00000	0.00000			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		100.00000	6.10991		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
TH11B1	On 18/07/2041	Spot Bond	0.00000	99.85159		0.00000	99.83079			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	99.85370		0.00000	99.83319			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	100.00000	6.41443		100.00000	100.00000			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	99.83476		0.00000	99.81157			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	99.83553		0.00000	99.81244			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	100.00000	6.95581		100.00000	100.00000			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	99.77517		0.00000	99.74349			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	99.77440		0.00000	99.74262			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	100.00000	9.78957		100.00000	100.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	99.86816		0.00000	99.84880			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.72659		101.06155	5.71228			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	99.86689		0.00000	99.84827			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	108.56567		0.00000	108.55894			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	99.84968		0.00000	99.82860			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	99.84203		0.00000	99.81986			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	99.76103		0.00000	99.72735			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.30655		0.00000	100.28827			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	99.87096		0.00000	99.85201			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	99.86909		0.00000	99.84987			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	99.87096		0.00000	99.85201			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	99.86909		0.00000	99.84987			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	99.86816		0.00000	99.84880			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	99.87208		0.00000	99.85329			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	99.86909		0.00000	99.84987			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B1	On 18/07/2016	Spot Bond	0.00000		99.85883		0.00000	99.83813			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		99.85883		0.00000	99.83813			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		99.85883		0.00000	99.83813			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		99.84394		0.00000	99.82110			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		99.84022		0.00000	99.81685			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		99.84487		0.00000	99.82216			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		99.77101		0.00000	99.73767			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		99.76643		0.00000	99.73243			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		99.76826		0.00000	99.73453			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.38500		108.91107		8.45500	108.81626			0.00	0	996,500,000.00
TL20	On 22/02/2020	Spot Bond	10.06500		83.43214		10.15000	83.09000		1,081,987,500,000,000.00	07,500,000,000	43,300,000,000.00	
TN17	On 14/11/2017	Spot Bond	8.25500		106.90199		8.33500	106.62997			0.00	0	7,314,013,200.00
TN20	On 17/09/2020	Spot Bond	9.17000		107.16026		9.26000	106.68823			901,411,000.00	98,300	15,965,900,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.65305		100.00000	0.65099			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.26500		114.35727		9.36000	113.69904			0.00	0	11,078,800,000.00
TN25	On 19/08/2025	Spot Bond	9.44000		101.83272		9.54000	101.12033			0.00	0	15,980,000,000.00
TN27	On 14/11/2027	Spot Bond	9.38500		100.04269		9.48500	99.28219			922,545,500.00	98,300	6,805,198,300.00
TNF16	On 10/06/2016	Spot Bond	0.00000		101.28496		0.00000	101.26981			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		102.04745		0.00000	102.02739			0.00	0	1,520,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000		101.16286		0.00000	101.14430			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		101.10396		0.00000	101.08432			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		101.13352		0.00000	101.11336			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		101.13655		0.00000	101.11633			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ5	On 15/04/2022	Spot Bond	0.00000	101.28234		0.00000	101.25953			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	101.58464		0.00000	101.55646			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.37764		0.00000	100.36334			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.14825		0.00000	100.13264			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.15150		0.00000	100.13549			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	100.00000	2.05429	100.00000	2.05115			5,050,000,000,000,000.00	50,500,000,000	50,000,000,000.00	
TPDA05	On 10/04/2019	Spot Bond	100.00000	2.05429	100.00000	2.05115			0,000,000,000,000,000.00	00,000,000,000	00,000,000,000.00	
TR30	On 31/12/2099	Spot Bond	10.00000	99.58592		10.00000	100.38803			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.59621		9.75000	100.37835			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.60769	100.00000	10.38060				0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	99.97061		0.00000	99.95591			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	99.85393		0.00000	99.83932			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	99.54896		0.00000	99.53393			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	99.35603		0.00000	99.34140			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	97.30859		0.00000	97.29276			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000	99.74850		0.00000	99.73371			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	96.60859		0.00000	96.59260			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	96.42860		0.00000	96.41280			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	99.11928		0.00000	99.10409			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	98.44915		0.00000	98.43365			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	95.34176		0.00000	95.32524			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	98.04591		0.00000	98.02877			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	94.32668		0.00000	94.30751			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	97.83326		0.00000	97.81633			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP160	On 19/02/2015	Spot Bond		0.00000	94.10087		0.00000	94.08608			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	93.95973		0.00000	93.94109			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond		0.00000	97.33239		0.00000	97.31529			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	93.80588		0.00000	93.78755			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	93.58462		0.00000	93.56639			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	13.46053		100.00000	13.42682			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond		100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.33256			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond		0.00000	101.31759		0.00000	101.30262			0.00	0	0.00
TWC03U	On 15/04/2014	Spot Bond		100.00000	68.61466		100.00000	99.72678			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond		0.00000	101.27267		0.00000	101.25770			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond		0.00000	101.24273		0.00000	101.22775			0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond		0.00000	100.90290		0.00000	100.88678			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond		0.00000	100.92883		0.00000	100.91320			0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond		0.00000	100.87658		0.00000	100.86034			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond		100.00000	81.40724		100.00000	78.83369			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond		0.00000	101.50805		0.00000	101.49092			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond		0.00000	101.02871		0.00000	101.01034			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond		0.00000	101.32723		0.00000	101.31215			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond		0.00000	100.91671		0.00000	100.90034			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.37000	107.89203		9.46000	107.39819			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	99.87831		0.00000	99.86044			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR042	On 19/04/2016	Spot Bond	0.00000	99.85406	0.00000	99.83269				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.18696	0.00000	100.16649				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.75500	102.12408	9.83500	101.86906				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.32018	0.00000	100.30630				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.31071	0.00000	100.29583				0.00	0	22,500,000,000.00
VKE01	On 08/05/2015	Spot Bond	0.00000	101.22500	0.00000	101.20415				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	101.26675	0.00000	101.24524				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	101.26857	0.00000	101.24703				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.34220	0.00000	100.32556				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.35198	0.00000	100.33480				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.99500	115.37047	7.06500	115.20300				0.00	0	9,800,000,000.00
WS05	On 01/08/2018	Spot Bond	1.45000	234.09759	1.40000	234.49258				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.93500	105.60369	7.00500	105.50821				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.92000	106.34871	8.00000	106.10459				0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.20000	106.70479	8.29000	106.30396				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.49000	105.80931	8.57500	105.38051				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.51000	105.99048	8.60000	105.48624				0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.58500	92.46025	6.65500	92.36778				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.22000	98.72144	6.27500	98.69353				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.51500	90.76726	6.58500	90.65821				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.20000	96.25981	6.25500	96.21139				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.58500	92.44371	6.65500	92.35108				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.59000	66.59872	7.68000	66.27086				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	34.98799	100.00000	34.92161				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond									
			100.00000	18.51958		100.00000	18.48444			0.00	0	0.00
Total for j-Bonds :										62,108,926,557,543,500.00	0,640,434,200	17 389 551 100.00
Grand Total:										62,108,932,950,630,200.00	0,640,671,328	17 393 015 721.00