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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/04/2014

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		10.50950	10.50950	10.45680	10.45680		11.36	0.00	0	0.00
\$ / R	10.45	Call	On 22/04/2014	Any day expiry	104.03730	0.10404	85.69330	0.08569	104.037	11.36	0.00	0	1,500.00
\$ / R	10.75	Call	On 22/04/2014	Any day expiry	12.76170	0.01276	13.51240	0.01351	12.762	13.22	0.00	0	1,500.00
\$ / R		On 25/04/2014	Any day expiry		10.51310	10.51310	10.46090	10.46090		11.86	0.00	0	0.00
\$ / R	8.30	Put	On 25/04/2014	Any day expiry	0.00020	0.00000	0.00440	0.00000	0.000	29.74	0.00	0	6,000.00
\$ / R	9.94	Call	On 25/04/2014	Any day expiry	574.32250	0.57432	525.20150	0.52520	574.323	14.60	0.00	0	6,000.00
\$ / R	10.80	Put	On 25/04/2014	Any day expiry	303.18370	0.30318	355.43110	0.35543	303.184	13.69	0.00	0	500.00
\$ / R	12.00	Call	On 25/04/2014	Any day expiry	0.03400	0.00003	0.10830	0.00011	0.034	22.24	0.00	0	500.00
\$ / R		On 29/04/2014	Any day expiry		10.52020	10.52020	10.46800	10.46800		11.73	0.00	0	0.00
\$ / R	10.57	Call	On 29/04/2014	Any day expiry	82.46920	0.08247	71.39470	0.07139	82.469	12.37	0.00	0	10,000.00
\$ / R		On 13/05/2014	Any day expiry		10.54510	10.54510	10.49290	10.49290		12.04	0.00	0	0.00
\$ / R	10.10	Call	On 13/05/2014	Any day expiry	459.73020	0.45973	416.46610	0.41647	459.730	11.57	0.00	0	1,000.00
\$ / R	10.40	Call	On 13/05/2014	Any day expiry	224.73850	0.22474	198.23360	0.19823	224.738	11.92	0.00	0	1,000.00
\$ / R	10.90	Call	On 13/05/2014	Any day expiry	47.62120	0.04762	43.20250	0.04320	47.621	14.02	0.00	0	1,500.00
\$ / R		On 26/05/2014	Any day expiry		10.56720	10.56720	10.51480	10.51480		12.31	0.00	0	10,150.00
\$ / R		On 27/05/2014	Any day expiry		10.56890	10.56890	10.51640	10.51640		12.35	0.00	0	0.00
\$ / R	8.30	Put	On 27/05/2014	Any day expiry	0.05560	0.00006	0.11440	0.00011	0.056	20.66	0.00	0	5,500.00
\$ / R	10.14	Call	On 27/05/2014	Any day expiry	463.71850	0.46372	423.92150	0.42392	463.718	11.96	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		10.57060	10.57060	10.51810	10.51810		12.40	0.00	0	0.00
\$ / R		On 28/05/2014	Any day expiry	10.80	Put	337.38610	0.33739	379.15190	0.37915	13.67	0.00	0	500.00
\$ / R		On 28/05/2014	Any day expiry	12.20	Call	3.01930	0.00302	3.08920	0.00309	18.32	0.00	0	500.00
\$ / R		On 13/06/2014	Foreign Exchange Future		10.59740	10.59740	10.54470	10.54470		12.77	219,408,569.60	20,704	1,030,050.00
\$ / R		On 13/06/2014	Foreign Exchange Future	8.64	Put	0.58380	0.00058	0.92270	0.00092	18.16	0.00	0	24,582.00
\$ / R		On 13/06/2014	Foreign Exchange Future	8.78	Put	0.77940	0.00078	1.22050	0.00122	17.35	0.00	0	15,489.00
\$ / R		On 13/06/2014	Foreign Exchange Future	8.80	Put	0.81280	0.00081	1.27110	0.00127	17.23	0.00	0	920.00
\$ / R		On 13/06/2014	Foreign Exchange Future	9.75	Put	11.28790	0.01129	15.77350	0.01577	12.62	0.00	0	250.00
\$ / R		On 13/06/2014	Foreign Exchange Future	9.78	Put	12.70090	0.01270	17.62340	0.01762	12.55	0.00	0	920.00
\$ / R		On 13/06/2014	Foreign Exchange Future	9.97	Put	26.00960	0.02601	34.55490	0.03455	12.12	0.00	0	24,582.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.00	Put	28.98430	0.02898	38.25080	0.03825	12.06	0.00	0	15,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.01	Put	30.32980	0.03033	39.89750	0.03990	12.07	0.00	0	50.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.02	Put	31.73390	0.03173	41.61010	0.04161	12.08	0.00	0	6,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.13	Put	50.61940	0.05062	64.20650	0.06421	12.22	0.00	0	15,489.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.15	Put	54.78910	0.05479	69.10750	0.06911	12.25	0.00	0	47,500.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.50	Call	268.96980	0.26897	244.66330	0.24466	12.71	0.00	0	1,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.50	Put	171.56980	0.17157	199.96330	0.19996	12.71	0.00	0	15,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.57	Put	206.56450	0.20656	237.73980	0.23774	12.85	0.00	0	11,250.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.63	Put	241.37530	0.24138	274.83980	0.27484	13.09	0.00	0	11,250.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.65	Put	253.54460	0.25354	287.73660	0.28774	13.17	0.00	0	2,350.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.75	Put	318.34560	0.31835	355.88990	0.35589	13.57	0.00	0	201.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.90	Put	426.47080	0.42647	468.15350	0.46815	14.16	0.00	0	7,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.95	Call	112.40600	0.11241	102.54270	0.10254	14.36	0.00	0	5,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.00	Call	102.01980	0.10202	93.20660	0.09321	14.56	0.00	0	24,500.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.00	Put	504.61980	0.50462	548.50660	0.54851	14.56	0.00	0	5,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.01	Call	100.06480	0.10006	91.44960	0.09145	14.60	0.00	0	50.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.01	Put	512.66480	0.51266	556.74960	0.55675	14.60	0.00	0	50.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.02	Call	98.14850	0.09815	89.72760	0.08973	14.64	0.00	0	5,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.10	Call	84.12630	0.08413	77.12630	0.07713	14.95	0.00	0	6,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.12	Call	81.09550	0.08110	74.41210	0.07441	15.04	0.00	0	2,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.13	Call	79.62570	0.07963	73.09570	0.07310	15.09	0.00	0	2,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.18	Call	72.70630	0.07271	66.89610	0.06690	15.31	0.00	0	2,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.20	Call	70.13050	0.07013	64.58720	0.06459	15.40	0.00	0	15,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.50	Call	41.72590	0.04173	39.04670	0.03905	16.75	0.00	0	2,500.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.50	Put	944.32590	0.94433	994.34670	0.99435	16.75	0.00	0	600.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.60	Call	35.44800	0.03545	33.36690	0.03337	17.20	0.00	0	250.00
\$ / R		On 13/06/2014	Foreign Exchange Future	12.00	Call	17.55600	0.01756	16.90430	0.01690	18.59	0.00	0	46,682.00
\$ / R		On 13/06/2014	Foreign Exchange Future	12.00	Put	1,420.15600	1.42016	1,472.20430	1.47220	18.59	0.00	0	1,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	12.05	Call	16.14700	0.01615	15.59450	0.01559	18.76	0.00	0	21,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	12.24	Call	11.85930	0.01186	11.58750	0.01159	19.42	0.00	0	15,489.00
\$ / R		On 18/06/2014	Any day expiry		10.60580	10.60580	10.55310	10.55310		12.82	0.00	0	0.00
\$ / R		On 27/06/2014	Any day expiry		10.62130	10.62130	10.56850	10.56850		12.98	0.00	0	0.00
\$ / R		On 27/06/2014	Any day expiry	8.30	Put	0.49360	0.00049	0.73490	0.00073	19.12	0.00	0	4,700.00
\$ / R		On 27/06/2014	Any day expiry	10.82	Call	181.40320	0.18140	166.30880	0.16631	13.98	0.00	0	4,700.00
\$ / R		On 30/06/2014	Any day expiry		10.62650	10.62650	10.57370	10.57370		12.96	0.00	0	0.00
\$ / R		On 30/06/2014	Any day expiry	10.80	Put	367.91270	0.36791	404.71670	0.40472	13.88	0.00	0	500.00
\$ / R		On 30/06/2014	Any day expiry	12.40	Call	20.37980	0.02038	19.67370	0.01967	20.03	0.00	0	500.00
\$ / R		On 28/07/2014	Any day expiry		10.67610	10.67610	10.62300	10.62300		13.48	0.00	0	0.00

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	1.65760	0.00166	2.18220	0.00218	1.658	18.49	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	259.90690	0.25991	241.43560	0.24144	259.907	14.21	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.67790	10.67790	10.62480	10.62480		13.51	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	391.77220	0.39177	425.82750	0.42583	391.772	14.17	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	605.11370	0.60511	645.46640	0.64547	605.114	15.16	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	59.76640	0.05977	56.57590	0.05658	59.766	18.68	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	36.79130	0.03679	35.25960	0.03526	36.791	20.54	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			10.72180	10.72180	10.66850	10.66850		13.91	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	174.67330	0.17467	195.11350	0.19511	174.673	13.36	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	89.83710	0.08984	84.99990	0.08500	89.837	18.43	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.73100	10.73100	10.67760	10.67760		14.05	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	410.37430	0.41037	442.40930	0.44241	410.374	14.36	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	52.98070	0.05298	50.70730	0.05071	52.981	20.81	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.73280	10.73280	10.67940	10.67940		14.05	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	3.60500	0.00361	4.45500	0.00446	3.605	18.15	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	288.78670	0.28879	270.71310	0.27071	288.787	14.85	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.76580	10.76580	10.71220	10.71220		14.11	290,676.60	27	47,472.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	9.98320	0.00998	11.94980	0.01195	9.983	15.98	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	11.51130	0.01151	13.74140	0.01374	11.511	15.74	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	11.92740	0.01193	14.22830	0.01423	11.927	15.68	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	14.23980	0.01424	16.92840	0.01693	14.240	15.38	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	59.72890	0.05973	68.70140	0.06870	59.729	13.32	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	95.46220	0.09546	108.16180	0.10816	95.462	13.17	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	140.42070	0.14042	157.03110	0.15703	140.421	13.15	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	146.82380	0.14682	163.91240	0.16391	146.824	13.19	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	153.40800	0.15341	170.97700	0.17098	153.408	13.23	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	208.60870	0.20861	229.81740	0.22982	208.609	13.51	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	582.54760	0.58255	550.64250	0.55064	582.548	13.55	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	260.17120	0.26017	284.28120	0.28428	260.171	13.74	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	283.57220	0.28357	308.87300	0.30887	283.572	13.83	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	194.14960	0.19415	182.99540	0.18300	194.150	16.53	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	127.16530	0.12717	120.36560	0.12037	127.165	18.03	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	102.67560	0.10268	97.46700	0.09747	102.676	18.85	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	96.65020	0.09665	91.83120	0.09183	96.650	19.09	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	93.81920	0.09382	89.18290	0.08918	93.819	19.21	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	90.43790	0.09044	86.01930	0.08602	90.438	19.36	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	72.87650	0.07288	69.57860	0.06958	72.876	20.30	0.00	0	10,000.00
\$ / R	On 26/09/2014	Any day expiry			10.78590	10.78590	10.73220	10.73220		14.29	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	424.87940	0.42488	455.28780	0.45529	424.879	14.44	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	73.18380	0.07318	70.24250	0.07024	73.184	21.67	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.79140	10.79140	10.73770	10.73770		14.28	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	4.88390	0.00488	5.86200	0.00586	4.884	17.30	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	358.71770	0.35872	338.39770	0.33840	358.718	14.88	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			10.84820	10.84820	10.79430	10.79430		14.54	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	6.24370	0.00624	7.34460	0.00734	6.244	16.76	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	438.46850	0.43847	467.35070	0.46735	438.468	14.54	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	335.17570	0.33518	317.71230	0.31771	335.176	15.75	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	99.00500	0.09900	95.27080	0.09527	99.005	22.31	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 04/11/2014	Any day expiry		10.86000	10.86000	10.80620	10.80620		14.56	0.00	0	0.00
\$ / R	10.16	Put	160.59430	0.16059	176.36410	0.17636	176.36410	0.17636	160.594	13.45	0.00	0	3,882.00
\$ / R	11.91	Call	212.41850	0.21242	201.95390	0.20195	201.95390	0.20195	212.418	17.58	0.00	0	3,882.00
\$ / R		On 25/11/2014	Any day expiry		10.90140	10.90140	10.84750	10.84750		14.75	0.00	0	0.00
\$ / R	10.80	Put	448.39530	0.44840	476.12280	0.47612	476.12280	0.47612	448.395	14.64	0.00	0	500.00
\$ / R	13.61	Call	119.22460	0.11922	115.09010	0.11509	115.09010	0.11509	119.225	23.18	0.00	0	500.00
\$ / R		On 28/11/2014	Any day expiry		10.90730	10.90730	10.85340	10.85340		14.77	0.00	0	0.00
\$ / R	8.30	Put	9.13780	0.00914	10.51870	0.01052	10.51870	0.01052	9.138	16.79	0.00	0	5,000.00
\$ / R	11.25	Call	396.12920	0.39613	377.02240	0.37702	377.02240	0.37702	396.129	15.77	0.00	0	5,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future		10.93490	10.93490	10.88100	10.88100		14.91	0.00	0	34,133.00
\$ / R	9.09	Put	31.28480	0.03128	35.27080	0.03527	35.27080	0.03527	31.285	14.67	0.00	0	1,402.00
\$ / R	9.44	Put	56.36110	0.05636	62.84230	0.06284	62.84230	0.06284	56.361	14.17	0.00	0	13,326.00
\$ / R	9.78	Put	95.72770	0.09573	105.62950	0.10563	105.62950	0.10563	95.728	13.69	0.00	0	41,000.00
\$ / R	9.88	Put	113.72860	0.11373	124.97760	0.12498	124.97760	0.12498	113.729	13.67	0.00	0	79,241.00
\$ / R	10.00	Put	139.48530	0.13949	152.51030	0.15251	152.51030	0.15251	139.485	13.69	0.00	0	17,500.00
\$ / R	10.38	Put	250.23140	0.25023	269.59600	0.26960	269.59600	0.26960	250.231	13.80	0.00	0	500.00
\$ / R	10.50	Put	301.95260	0.30195	323.58720	0.32359	323.58720	0.32359	301.953	14.05	0.00	0	10,000.00
\$ / R	10.55	Put	325.07360	0.32507	347.64310	0.34764	347.64310	0.34764	325.074	14.16	0.00	0	900.00
\$ / R	10.70	Put	399.79680	0.39980	425.10910	0.42511	425.10910	0.42511	399.797	14.48	0.00	0	1,902.00
\$ / R	10.82	Put	465.14610	0.46515	492.56580	0.49257	492.56580	0.49257	465.146	14.74	0.00	0	41,000.00
\$ / R	10.93	Put	529.48850	0.52949	558.75500	0.55876	558.75500	0.55876	529.488	14.99	0.00	0	79,241.00
\$ / R	11.00	Put	572.93020	0.57293	603.32590	0.60333	603.32590	0.60333	572.930	15.16	0.00	0	42,500.00
\$ / R	11.10	Put	637.47500	0.63748	669.41580	0.66942	669.41580	0.66942	637.475	15.41	0.00	0	4,955.00
\$ / R	11.11	Put	644.08380	0.64408	676.17450	0.67617	676.17450	0.67617	644.084	15.43	0.00	0	7,471.00
\$ / R	11.20	Put	704.76620	0.70477	738.16750	0.73817	738.16750	0.73817	704.766	15.65	0.00	0	250.00
\$ / R	11.50	Call	356.39200	0.35639	339.76690	0.33977	339.76690	0.33977	356.392	16.40	0.00	0	10,000.00
\$ / R	12.01	Call	256.21160	0.25621	244.55670	0.24456	244.55670	0.24456	256.212	17.71	0.00	0	500.00
\$ / R	12.29	Call	215.81950	0.21582	206.20350	0.20620	206.20350	0.20620	215.820	18.39	0.00	0	1,402.00
\$ / R	13.00	Call	146.11430	0.14611	140.07670	0.14008	140.07670	0.14008	146.114	20.13	0.00	0	47,455.00
\$ / R	13.06	Call	141.80110	0.14180	135.98610	0.13599	135.98610	0.13599	141.801	20.28	0.00	0	7,471.00
\$ / R	13.24	Call	136.21270	0.13621	130.87670	0.13088	130.87670	0.13088	136.213	21.02	0.00	0	41,000.00
\$ / R	13.26	Call	135.84680	0.13585	130.55590	0.13056	130.55590	0.13056	135.847	21.12	0.00	0	79,241.00
\$ / R	14.84	Call	78.56360	0.07856	76.24040	0.07624	76.24040	0.07624	78.564	25.21	0.00	0	900.00
\$ / R		On 15/12/2014	Any day expiry		10.94080	10.94080	10.88690	10.88690		14.90	0.00	0	0.00
\$ / R	10.80	Put	454.19200	0.45419	481.15210	0.48115	481.15210	0.48115	454.192	14.69	0.00	0	500.00
\$ / R	13.80	Call	131.82920	0.13183	127.44820	0.12745	127.44820	0.12745	131.829	23.56	0.00	0	500.00
\$ / R		On 28/01/2015	Any day expiry		11.02890	11.02890	10.97490	10.97490		15.12	0.00	0	0.00
\$ / R	10.80	Put	465.78040	0.46578	491.29680	0.49130	491.29680	0.49130	465.780	14.80	0.00	0	300.00
\$ / R	14.27	Call	167.09300	0.16709	162.16140	0.16216	162.16140	0.16216	167.093	24.88	0.00	0	300.00
\$ / R		On 25/02/2015	Any day expiry		11.08740	11.08740	11.03300	11.03300		15.39	0.00	0	0.00
\$ / R	10.80	Put	470.66690	0.47067	495.48580	0.49549	495.48580	0.49549	470.667	14.85	0.00	0	300.00
\$ / R	14.50	Call	175.90140	0.17590	170.73650	0.17074	170.73650	0.17074	175.901	24.75	0.00	0	300.00
\$ / R		On 16/03/2015	Foreign Exchange Future		11.12710	11.12710	11.07230	11.07230		15.40	0.00	0	350.00
\$ / R	10.10	Put	196.41050	0.19641	210.51150	0.21051	210.51150	0.21051	196.410	14.01	0.00	0	46,165.00
\$ / R	10.90	Put	528.23720	0.52824	554.14320	0.55414	554.14320	0.55414	528.237	15.08	0.00	0	46,165.00
\$ / R	14.20	Call	212.63460	0.21263	206.20150	0.20620	206.20150	0.20620	212.635	23.94	0.00	0	46,165.00
\$ / R		On 27/03/2015	Any day expiry		11.15010	11.15010	11.09510	11.09510		15.52	0.00	0	0.00
\$ / R	10.80	Put	474.84450	0.47484	499.05620	0.49906	499.05620	0.49906	474.844	14.88	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	176.77490	0.17677	171.61150	0.17161	176.775	24.71	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.22100	11.22100	11.16590	11.16590		15.70	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	479.19210	0.47919	502.58240	0.50258	479.192	14.96	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	177.24270	0.17724	172.08720	0.17209	177.243	24.36	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.29120	11.29120	11.23580	11.23580		15.99	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	482.25200	0.48225	504.98720	0.50499	482.252	15.06	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	181.45040	0.18145	176.26780	0.17627	181.450	24.40	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.33720	11.33720	11.28160	11.28160		16.13	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.36380	11.36380	11.30810	11.30810		16.17	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	485.02860	0.48503	507.13970	0.50714	485.029	15.15	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	174.00490	0.17400	169.04060	0.16904	174.005	24.18	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.44370	11.44370	11.38770	11.38770		16.40	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	488.10820	0.48811	509.58380	0.50958	488.108	15.25	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	179.86840	0.17987	174.77420	0.17477	179.868	23.96	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.51390	11.51390	11.45770	11.45770		16.52	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	490.39870	0.49040	511.33680	0.51134	490.399	15.32	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	180.38150	0.18038	175.34750	0.17535	180.382	23.93	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.59130	11.59130	11.53480	11.53480		16.67	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	491.41180	0.49141	511.81240	0.51181	491.412	15.38	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	185.21210	0.18521	180.10160	0.18010	185.212	23.82	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.66400	11.66400	11.60720	11.60720		16.80	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	492.13890	0.49214	512.07460	0.51207	492.139	15.42	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	199.96590	0.19997	194.54910	0.19455	199.966	23.82	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.73170	11.73170	11.67470	11.67470		16.88	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	491.93890	0.49194	511.43520	0.51144	491.939	15.44	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	184.99730	0.18500	179.97480	0.17997	184.997	23.62	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			11.79470	11.79470	11.73740	11.73740		17.02	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	490.63350	0.49063	509.76610	0.50977	490.633	15.44	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	181.44530	0.18145	176.57800	0.17658	181.445	23.70	0.00	0	300.00
\$ / R MAXI	On 15/04/2014	Any day expiry			10.50360	10.50360	10.44970	10.44970		11.29	0.00	0	0.00
\$ / R MAXI	On 15/04/2014	Any day expiry	10.47	Put	1,200.00350	0.01200	6,133.55660	0.06134	1,200.004	11.57	0.00	0	50.00
\$ / R MAXI	On 05/05/2014	Any day expiry			10.53090	10.53090	10.47870	10.47870		11.89	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.59740	10.59740	10.54470	10.54470		12.77	921,973.80	87	1,337.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	44,945.72230	0.44946	49,184.51320	0.49185	44,945.722	14.28	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.76580	10.76580	10.71220	10.71220		14.11	0.00	0	114.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.93490	10.93490	10.88100	10.88100		14.91	0.00	0	31.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.72030	17.72030	17.63020	17.63020		12.46	17,791,181.20	1,004	37,926.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	2.90290	0.00290	4.37190	0.00437	2.903	17.01	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	31.07920	0.03108	42.26220	0.04226	31.079	12.49	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	39.55610	0.03956	53.20800	0.05321	39.556	11.99	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.79	Put	52.16640	0.05217	69.05900	0.06906	52.166	11.70	0.00	0	6,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	66.57060	0.06657	86.55760	0.08656	66.571	11.78	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	141.76570	0.14177	174.43680	0.17444	141.766	12.06	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.55	Call	444.42620	0.44443	402.06100	0.40206	444.426	12.37	0.00	0	1,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	468.27080	0.46827	529.78490	0.52978	468.271	12.90	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	870.70930	0.87071	947.22780	0.94723	870.709	13.87	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	23.95820	0.02396	22.06510	0.02207	23.958	14.83	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	18.46970	0.01847	17.22810	0.01723	18.470	15.53	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.98840	17.98840	17.89670	17.89670		13.81	2,374,468.80	132	6,996.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.25690	18.25690	18.16490	18.16490		14.37	0.00	0	7,010.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	1,011.91980	1.01192	1,065.87340	1.06587	1,011.920	14.83	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.38880	18.38880	18.29620	18.29620		14.62	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	853.30150	0.85330	900.21990	0.90022	853.301	14.53	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	1,020.97520	1.02098	1,072.30120	1.07230	1,020.975	14.87	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,103.53940	1.10354	1,156.80810	1.15681	1,103.539	15.03	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	337.21360	0.33721	321.76090	0.32176	337.214	17.86	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	264.17070	0.26417	252.23390	0.25223	264.171	18.51	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	262.27570	0.26228	250.43110	0.25043	262.276	18.53	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.55840	18.55840	18.46450	18.46450		14.92	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10409	0.10409	0.10374	0.10374		14.76	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10580	0.10580	0.10545	0.10545		15.84	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10952	0.10952	0.10915	0.10915		17.00	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.63740	14.63740	14.64180	14.64180		11.86	526,946.40	36	80,760.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	31.00490	0.03100	33.45370	0.03345	31.005	11.35	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	34.98590	0.03499	37.58190	0.03758	34.986	11.20	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	88.55140	0.08855	92.54100	0.09254	88.551	11.33	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	169.83820	0.16984	174.60360	0.17460	169.838	11.59	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	377.79700	0.37780	387.02780	0.38703	377.797	11.65	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	413.25360	0.41325	417.60710	0.41761	413.254	12.36	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	18.28550	0.01829	20.92310	0.02092	18.285	16.03	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	16.68760	0.01669	19.16570	0.01917	16.688	16.10	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.86820	14.86820	14.87220	14.87220		13.28	981,301.20	66	11,923.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	243.00890	0.24301	245.89710	0.24590	243.009	12.54	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	254.43440	0.25443	257.35390	0.25735	254.434	12.58	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	160.93210	0.16093	165.90180	0.16590	160.932	16.03	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.10180	15.10180	15.10620	15.10620		14.04	0.00	0	5,970.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.36850	15.36850	15.37260	15.37260		14.57	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			485.13500	485.13500	488.05100	488.05100			0.00	0	0.00
AL12	On 07/08/2014	Index Future			492.16700	492.16700	495.13900	495.13900			0.00	0	0.00
AL12	On 06/11/2014	Index Future			499.67300	499.67300	502.69400	502.69400			0.00	0	0.00
AL37	On 08/05/2014	Index Future			413.74200	413.74200	414.48400	414.48400			0.00	0	0.00
AL37	On 07/08/2014	Index Future			419.73800	419.73800	420.50300	420.50300			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			487.78800	487.78800	489.41500	489.41500			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			494.85800	494.85800	496.52200	496.52200			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			443.33800	443.33800	444.97000	444.97000			0.00	0	704.00
ALBI	On 07/08/2014	Index Future			449.76300	449.76300	451.43200	451.43200			0.00	0	0.00

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			456.62300		456.62300		458.32000	458.32000			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.93780		9.93780		9.87680	9.87680		11.49	0.00	0	10,646.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	12.11490		0.01211		17.73550	0.01774	12.115	12.21	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	322.16510		0.32217		284.36110	0.28436	322.165	11.25	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	21.84470		0.02184		18.77060	0.01877	21.845	13.31	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.03030		10.03030		9.96860	9.96860		12.31	0.00	0	10,218.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.12520		10.12520		10.06310	10.06310		12.70	0.00	0	300.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	150.86950		0.15087		168.09530	0.16810	150.870	12.63	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	454.73810		0.45474		423.92300	0.42392	454.738	12.70	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	212.00570		0.21201		195.56180	0.19556	212.006	13.53	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.23380		10.23380		10.17130	10.17130		12.89	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.65600		9.65600		9.61380	9.61380		12.02	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.78700		9.78700		9.74410	9.74410		13.15	0.00	0	100.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future			59.47210		59.47210		-37.92330	-37.92330			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			689.64700		689.64700		662.16610	662.16610			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			760.30950		760.30950		730.78450	730.78450			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			128.21680		128.21680		136.78200	136.78200			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			650.73110		650.73110		624.75110	624.75110			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			95.15350		95.15350		85.71880	85.71880			0.00	0	5,000.00
CF CANDO CAFO	On 30/04/2014	Can-Do Future			47.05970		47.05970		38.90280	38.90280			0.00	0	7,000.00
CF CANDO CAFP	On 16/04/2014	Can-Do Future			34.15760		34.15760		94.67960	94.67960			0.00	0	5.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.06170		12.06170		12.04330	12.04330		12.58	0.00	0	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.26400		12.26400		12.24460	12.24460		13.94	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.70260		12.70260		12.68130	12.68130		15.33	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.70010		1.70010		1.69490	1.69490		12.89	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.72270		1.72270		1.71750	1.71750		13.84	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			120.89628		120.89628		120.88186	120.88186			0.00	0	0.00
EL28	On 07/08/2014	Bond Future			122.66467		122.66467		122.65234	122.65234			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	9.67030	82.35342	9.60079	82.87014					0.00	0	6,292.00
ES33	On 07/08/2014	Bond Future	9.77295	83.43951	9.70098	83.96536					0.00	0	0.00
ES33	On 06/11/2014	Bond Future	9.87289	80.92972	9.79858	81.46359					0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.13200	442.13200	443.65600	443.65600					13,263,960.00	3	317.00
GOVI	On 07/08/2014	GOVI	448.54100	448.54100	450.09800	450.09800					0.00	0	220.00
GOVI	On 06/11/2014	GOVI	455.38100	455.38100	456.96600	456.96600					0.00	0	0.00
I2025	On 08/05/2014	Bond Future	114.60441	114.60441	114.59177	114.59177					0.00	0	0.00
I2025	On 07/08/2014	Bond Future	115.15386	115.15386	115.14312	115.14312					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	116.67386	116.67386	116.65993	116.65993					0.00	0	334.00
I2038	On 07/08/2014	Bond Future	117.11270	117.11270	117.10071	117.10071					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	114.38267	114.38267	114.36860	114.36860					0.00	0	5,218.00
I2046	On 07/08/2014	Bond Future	116.05584	116.05584	116.04355	116.04355					0.00	0	0.00
I2046	On 06/11/2014	Bond Future	116.49850	116.49850	116.48643	116.48643					0.00	0	0.00
I2050	On 08/05/2014	Bond Future	123.99803	123.99803	123.98314	123.98314					86,798,621.00	700	1,300.00
I2050	On 07/08/2014	Bond Future	124.40407	124.40407	124.39100	124.39100					0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
IGOV	On 08/05/2014	Index Future	209.45300	209.45300	209.38100	209.38100					0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future	212.51400	212.51400	212.44800	212.44800					0.00	0	90.00
IGOV	On 06/11/2014	Index Future	215.78100	215.78100	215.71500	215.71500					0.00	0	0.00
ILBI	On 08/05/2014	Index Future	567.62500	567.62500	567.56100	567.56100					0.00	0	0.00
ILBI	On 07/08/2014	Index Future	575.79400	575.79400	575.73200	575.73200					0.00	0	210.00
IR CANDO ICAA	On 08/05/2014	Can-Do Interest Rate	140.03132	140.03132	140.01788	140.01788					0.00	0	635.00
J201	On 22/12/2014	Interest Rate Swap	8.65500	0.05139	8.65500	0.05139				15.00	0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future	5.75000	94.25000	5.75000	94.25000					0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future	5.83000	94.17000	5.85000	94.15000					0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	6.01000	93.99000	6.02000	93.98000					0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future	6.07000	93.93000	6.09000	93.91000					0.00	0	800.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.27000	93.73000	6.26000	93.74000					0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.34000	93.66000	6.35000	93.65000					0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.75000	93.25000	6.73000	93.27000					0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	7.00000	93.00000	7.01000	92.99000					0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	7.26000	92.74000	7.29000	92.71000					0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	7.47000	92.53000	7.50000	92.50000					0.00	0	0.00

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	7.66000	92.34000		7.69000	92.31000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.84000	92.16000		7.88000	92.12000			0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	9.16530	9.16530		9.13650	9.13650		8.80	0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.23400	9.23400		9.20580	9.20580		10.68	0.00	0	0.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.38120	1.38120		1.38850	1.38850			0.00	0	680.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.38110	1.38110		1.38830	1.38830			0.00	0	125.00
R / ¥EN	On 13/06/2014		Foreign Exchange Future	9.69470	9.69470	0.10311	9.72840	9.72840		15.09	0.00	0	0.00
R157	On 08/05/2014		Bond Future	6.81829	110.55819		6.77294	110.61887		1.59	93,532,228.74	846	19,628.00
R157	On 07/08/2014		Bond Future	7.04305	112.16162		6.98457	112.22525		1.38	0.00	0	12,800.00
R157	On 06/11/2014		Bond Future	7.32206	107.05993		7.24494	107.12462		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	8.39715	120.27140		8.33752	120.78220		10.77	14,793,382.20	123	55,856.00
R186	On 08/05/2014	7.50	Call	8.41000	0.00841		20.70000	0.02070	8.410	10.40	0.00	0	1,933.00
R186	On 08/05/2014	8.25	Call	783.21000	0.78321	1,058.49000	1.05849	783.210	783.210	10.68	0.00	0	10,000.00
R186	On 08/05/2014	8.40	Call	1,332.70000	1.33270	1,687.33000	1.68733	1,332.700	1,332.700	10.73	0.00	0	1,000.00
R186	On 08/05/2014	8.50	Call	1,802.84000	1.80284	2,202.87000	2.20287	1,802.840	1,802.840	10.77	0.00	0	900.00
R186	On 08/05/2014	8.50	Put	929.12000	0.92912	818.35000	0.81835	929.120	929.120	10.77	0.00	0	1,933.00
R186	On 08/05/2014	8.75	Call	3,299.03000	3.29903	3,774.52000	3.77452	3,299.030	3,299.030	10.91	0.00	0	6,000.00
R186	On 08/05/2014	8.80	Put	270.08000	0.27008	243.57000	0.24357	270.080	270.080	10.94	0.00	0	900.00
R186	On 08/05/2014	9.00	Put	98.59000	0.09859	92.26000	0.09226	98.590	98.590	11.05	0.00	0	400.00
R186	On 08/05/2014	9.10	Put	56.47000	0.05647	54.20000	0.05420	56.470	56.470	11.11	0.00	0	1,500.00
R186	On 08/05/2014	9.25	Put	22.90000	0.02290	23.02000	0.02302	22.900	22.900	11.20	0.00	0	10,000.00
R186	On 08/05/2014	9.75	Put	0.55000	0.00055	0.69000	0.00069	0.550	0.550	11.34	0.00	0	6,000.00
R186	On 07/08/2014		Bond Future	8.48391	116.72245		8.42182	117.24296		11.71	1,167,224.50	10	10.00
R186	On 07/08/2014	8.92	Put	1,608.98000	1.60898	1,488.55000	1.48855	1,608.980	1,608.980	11.92	0.00	0	840.00
R186	On 06/11/2014		Bond Future	8.56358	118.50441		8.49919	119.03295		11.68	0.00	0	0.00
R186	On 06/11/2014	9.17	Put	2,209.17000	2.20917	2,078.17000	2.07817	2,209.170	2,209.170	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	283.16070	283.16070		283.12959	283.12959			0.00	0	1,912.00
R197	On 07/08/2014		Bond Future	281.48256	281.48256		281.45634	281.45634			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			6.39406		104.80731		6.34086	104.83901		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.72160		101.91636		6.62621	101.95045		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 08/05/2014	Bond Future			224.27622		224.27622		224.25012	224.25012		10.29	0.00	0	44,640.00
R202	On 07/08/2014	Bond Future			224.46531		224.46531		224.44296	224.44296		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			8.23858		98.52381		8.18399	98.85508		9.44	0.00	0	12,906.00
R2023	On 07/08/2014	Bond Future			8.33285		99.84194		8.27566	100.18020		9.78	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.42359		97.44596		8.36394	97.78947		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			7.55498		103.32422		7.52077	103.42493		4.44	193,009,642.96	1,868	16,949.00
R203	On 08/05/2014	Bond Future	6.84	Call	14.13000		0.01413		24.05000	0.02405	14.130	4.28	0.00	0	29.00
R203	On 08/05/2014	Bond Future	7.40	Call	270.78000		0.27078		334.52000	0.33452	270.780	4.38	0.00	0	16.00
R203	On 07/08/2014	Bond Future			7.70605		104.82272		7.66797	104.92682		4.09	0.00	0	100.00
R203	On 07/08/2014	Bond Future	6.84	Call	189.60000		0.18960		214.14000	0.21414	189.600	3.96	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.85993		102.25857		7.81801	102.36432		4.02	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	320.64000		0.32064		348.16000	0.34816	320.640	3.87	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	395.36000		0.39536		427.18000	0.42718	395.360	3.87	0.00	0	14.00
R203	On 05/02/2015	Bond Future			8.02568		103.87633		7.97969	103.98251		3.89	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,086.05000		1.08605		1,138.56000	1.13856	1,086.050	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			8.89755		94.71275		8.80772	95.42834			0.00	0	3,961.00
R2030	On 07/08/2014	Bond Future			8.98877		92.07879		8.89575	92.80647			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			9.06911		93.48498		8.97311	94.22387			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.06566		96.96474		8.99599	97.60539			0.00	0	5,914.00
R2037	On 07/08/2014	Bond Future			9.15071		94.11291		9.07867	94.76462			0.00	0	3,280.00
R2037	On 06/11/2014	Bond Future			9.22563		95.43319		9.15143	96.09507			0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.80097		103.88799		7.75662	104.05794		5.68	81,863,736.12	788	30,515.00
R204	On 07/08/2014	Bond Future			7.93353		101.36176		7.88557	101.53613		5.70	0.00	0	100.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,586.34000		1.58634		1,506.69000	1.50669	1,586.340	5.66	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.05903		102.90908		8.00755	103.08623		5.44	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,800.53000		1.80053		1,723.09000	1.72309	1,800.530	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			9.15317		97.54519		9.07839	98.29887			0.00	0	13,515.00
R2048	On 07/08/2014	Bond Future			9.23057		98.83863		9.15334	99.60519			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.30473		95.92259		9.22518	96.70089			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.01299		98.92223		7.96359	99.13969		6.81	19,388,757.08	196	20,286.00
R207	On 07/08/2014	Bond Future			8.13661		96.71582		8.08391	96.93828		7.18	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.24757		98.19244		8.19175	98.41837		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			8.12218		93.65383		8.06763	93.92510		8.16	0.00	0	11,694.00
R208	On 07/08/2014	Bond Future			8.22887		95.01209		8.17130	95.28906		8.32	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,649.98000		1.64998		1,546.40000	1.54640	1,649.980	8.33	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.33005		93.06351		8.26957	93.34480		8.38	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	1,955.67000		1.95567		1,852.85000	1.85285	1,955.670	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			8.99284		74.67141		8.92312	75.19960		16.46	0.00	0	22,578.00
R209	On 08/05/2014	Bond Future	8.50	Call	172.57000		0.17257		289.32000	0.28932	172.570	16.18	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	1,283.94000		1.28394		1,648.88000	1.64888	1,283.940	16.46	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	187.61000		0.18761		166.84000	0.16684	187.610	16.82	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	101.77000		0.10177		92.39000	0.09239	101.770	16.91	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	55.34000		0.05534		51.50000	0.05150	55.340	17.00	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	32.27000		0.03227		30.78000	0.03078	32.270	17.07	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.06885		75.75444		8.99695	76.29166		17.17	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.14032		73.76375		9.06635	74.30926		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			167.87629		167.87629		167.85737	167.85737			0.00	0	719.00
R210	On 07/08/2014	Bond Future			170.33177		170.33177		170.31576	170.31576			0.00	0	0.00

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	127.58529		127.58529		127.57338	127.57338			0.00	0	390.00
R211	On 07/08/2014	Bond Future	127.88715		127.88715		127.87744	127.87744			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	133.06992		133.06992		133.05543	133.05543			0.00	0	21,797.00
R212	On 07/08/2014	Bond Future	133.29933		133.29933		133.28708	133.28708			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	8.86945		85.21731		8.77957	85.90613		14.18	0.00	0	27,968.00
R213	On 07/08/2014	Bond Future	8.95073		86.45320		8.85788	87.15358		14.90	0.00	0	0.00
R213	On 06/11/2014	Bond Future	9.02863		84.23101		8.93292	84.94214		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	9.07240		75.56567		8.99761	76.15596		16.86	0.00	0	5,055.00
R214	On 07/08/2014	Bond Future	9.14698		76.56853		9.06986	77.16879		17.74	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.21830		74.45023		9.13896	75.05973		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	20,915.71000	20,915.71000		20,871.07000	20,871.07000				0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	4.92380	4.92380		4.91730	4.91730			11.21	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.88280	4.88280		4.87570	4.87570			11.62	0.00	0	0.00

Total for Derivatives : **746,112,670.20** **26,590** **3 444 194.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.33862		0.00000	100.32063			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.30500		106.71243		7.26000	106.73768			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.46643		0.00000	100.44620			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.95000		101.89597		8.90500	102.04967			0.00	0	3,500,000,000.00
AA06	On 15/04/2021	Spot Bond	100.00000		0.27638		100.00000	0.27550		0,900,000,000,000,000.00	09,000,000,000	40,000,000,000.00	
AA07	On 15/04/2021	Spot Bond	9.49000		100.05068		9.49000	100.02534		1,609,504,000,000,000.00	69,600,000,000	65,000,000,000.00	
AB010	On 21/11/2022	Spot Bond	0.00000		101.05522		0.00000	101.03391			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		101.16169		0.00000	101.14018			0.00	0	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB013		On 21/11/2018	Spot Bond	9.81500	97.83877	9.77000	97.97080			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	7.60500	100.89698	7.56000	100.91703			0.00	0	200,000,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	101.55832	0.00000	101.53631			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	9.11000	107.72699	9.07500	107.79365			0.00	0	500,000,000.00
ABCP12		On 20/09/2014	Spot Bond	1.57000	133.57912	1.57000	133.54396			0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond	2.23000	268.23532	2.23000	268.15980			1,338,000,000,000.00	600,000,000	300,000,000.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	101.03462	0.00000	101.01386			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	101.04476	0.00000	101.02558			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.60926	0.00000	100.58895			0.00	0	300,000,000.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.63446	0.00000	100.61334			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.65112	0.00000	100.62946			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond	0.00000	101.77405	0.00000	101.75594			0.00	0	0.00
ABFN11		On 09/04/2017	Spot Bond	0.00000	100.14185	0.00000	100.12266			0.00	1,994,600,000	997,300,000.00
ABFN12		On 09/04/2019	Spot Bond	0.00000	100.14566	0.00000	100.12599			0.00	3,500,000,000	3,500,000,000.00
ABL10A		On 15/03/2015	Spot Bond	8.06500	103.97244	8.02000	103.98996			0.00	0	370,000,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	101.30867	0.00000	101.28533			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	8.05500	101.06975	8.00500	101.07040			0.00	0	0.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.76573	0.00000	100.74461			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	101.18815	0.00000	101.16640			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.13538	0.00000	100.03397			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.02829	0.00000	100.00582			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.17977	0.00000	100.15582			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.48366	0.00000	100.46174			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL17	On 21/06/2016	Spot Bond	0.00000	100.55534	0.00000	100.53140				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	101.07398	0.00000	101.05067				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.60816	0.00000	100.58079				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	6.02000	134.36493	6.02000	134.31322				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.93000	125.84684	2.93000	125.80913				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.32000	113.35302	4.32000	113.31478				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.17000	99.46549	5.17000	99.42954				0.00	0	500,000,000.00
ABLI06	On 19/07/2020	Spot Bond	5.88500	103.66981	5.88500	103.63033				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.51000	111.65800	11.47500	111.69457				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.05148	0.00000	100.06301				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.44766	0.00000	100.42021				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.47148	0.00000	100.44271				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.49392	0.00000	100.46382				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.82000	109.26159	4.82000	109.22319				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	59.18659	100.00000	59.04322				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.97000	165.86876	1.97000	165.82326				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	157.44602	2.76000	157.39943				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.00000	170.39049	2.00000	170.34360				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	177.21350	1.82000	177.16563				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.50625	73.41040	8.47125	73.48376				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.50625	73.41040	8.47125	73.48376				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	100.49366	0.00000	100.47229				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	91.45000	0.00000	91.45000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN42	On 16/11/2015	Spot Bond	0.00000	90.26000	0.00000	90.26000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	90.65000	0.00000	90.65000				0.00	0	0.00
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	100.18342	0.00000	100.16464				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.01026	0.00000	100.03584				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	7.59500	103.54385	7.54500	103.55559				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	86.41000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	89.45000	0.00000	89.45000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	86.55000	0.00000	86.55000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.38831	0.00000	100.36945				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.59500	108.95091	7.55000	108.99140				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.01930	0.00000	99.99984				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	83.71000	0.00000	83.71000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	83.43000	0.00000	83.43000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.53000	104.28608	2.53000	104.25583				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.43000	153.29960	2.43000	153.25565				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.42000	204.56538	2.42000	204.50675				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	82.64000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.82000	88.92071	9.76500	89.19337				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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
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	102.46476	0.00000	102.44681				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	88.64000	0.00000	88.64000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	97.85000	0.00000	98.18500				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	110.68000	0.00000	110.51000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.83000	108.14287	9.77000	108.56015				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	108.64000	0.00000	108.45000				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.77500	108.55135	9.71500	108.97117				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.26500	87.62258	9.21000	87.85641				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.62000	0.00000	100.62000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	99.54000	0.00000	99.54000				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	9.87000	107.84721	9.81000	108.26267				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	100.76828	0.00000	100.74698				0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	101.59102	0.00000	101.56951				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.81000	104.29726	8.77500	104.38931				0.00	0	10,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.27000	101.01057	9.21500	101.26565				0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.25500	104.85138	7.21000	104.87551				0.00	0	8,820,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS6	On 01/06/2020	Spot Bond	9.31000		97.97534		9.26000	98.17340			0.00	0	10,000,000.00
ABS7	On 11/09/2026	Spot Bond	10.07000		91.98582		10.01000	92.35572			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.95500		103.24576		7.91000	103.30388			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	2.27000		130.03098		2.27000	129.99424			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.04000		272.18450		2.04000	272.10928			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	1.51000		125.25185		1.51000	125.21902			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.03500		127.98784		2.03500	127.95246			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		41.59280		100.00000	41.49093			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.75500		103.39113		11.71000	103.41711			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		101.48005		0.00000	101.45319			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		3.76569		100.00000	3.75656			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		101.51807		0.00000	101.49052			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		102.05707		0.00000	102.01974			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		22.44524		100.00000	22.39087			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		101.44202		0.00000	101.41585			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		62.42573		11.00000	62.40789			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		14.36495		100.00000	14.33015			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		100.63439		0.00000	100.61098			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.69698		0.00000	100.67132			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.60646		0.00000	100.58405			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL080	On 20/09/2015	Spot Bond	0.00000	100.62534	0.00000	100.60225				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.63364	0.00000	100.61026				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	101.70238	0.00000	101.67954				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	101.70238	0.00000	101.67954				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	101.71245	0.00000	101.68946				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.59138	0.00000	100.56952				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	101.71245	0.00000	101.68946				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	101.69232	0.00000	101.66960				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	88.58032	0.00000	88.56166				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.58073	0.00000	100.55925				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.45718	0.00000	100.43547				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.61405	0.00000	100.59138				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.63270	0.00000	100.60935				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.64021	0.00000	100.61659				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.62513	0.00000	100.60205				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.59138	0.00000	100.56952				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.76500	101.76898	9.71500	101.95989				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	99.74899	0.00000	99.72756				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.44008	0.00000	100.41909				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	82.20761	0.00000	82.18756				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	159.69899	0.00000	159.43545				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	159.71116	0.00000	159.44614				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.60639	0.00000	100.58399				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL130	On 18/08/2014	Spot Bond	0.00000	101.13087	0.00000	101.11103				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	101.13087	0.00000	101.11103				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.99137	0.00000	100.97108				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.58750	0.00000	100.56578				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.58297	0.00000	100.56141				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	101.65473	0.00000	101.63345				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.93841	0.00000	100.91693				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	101.65433	0.00000	101.63307				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	101.68805	0.00000	101.66544				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	102.31035	0.00000	102.28831				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.64023	0.00000	100.61871				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	102.70253	0.00000	102.68106				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.48901	0.00000	100.46733				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.60868	0.00000	100.58620				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.59679	0.00000	100.57474				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.53631	0.00000	100.51643				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.52343	0.00000	100.50401				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.54844	0.00000	100.52812				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.59528	0.00000	100.57328				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.56880	0.00000	100.54776				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.53859	0.00000	100.51863				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.54692	0.00000	100.52666				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	100.76201	10.23000	100.73469				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL162	On 20/09/2015	Spot Bond	0.00000	100.55507	0.00000	100.53451				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.54237	0.00000	100.52228				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.74258	0.00000	100.71529				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	113.07353	0.00000	113.82343				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.89000	102.79204	9.84500	102.94371				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.59294	0.00000	100.57103				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	111.67191	1.75000	111.64193				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.54616	0.00000	100.52593				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.54749	0.00000	100.52720				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.57660	0.00000	100.55567				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.59527	0.00000	100.57366				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.55792	0.00000	100.53766				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.59153	0.00000	100.57006				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	101.27911	0.00000	101.25905				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	102.69435	0.00000	102.67285				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	102.61696	0.00000	102.59679				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.59899	0.00000	100.57725				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	101.88134	0.00000	101.86096				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.59153	0.00000	100.57006				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.57964	0.00000	100.55820				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.61160	0.00000	100.58901				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.62141	0.00000	100.59846				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.54221	0.00000	100.52212				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.55358	0.00000	100.53307				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL193		On 20/09/2022	Spot Bond	0.00000	100.62376		0.00000	100.60073			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.61242		0.00000	100.59020			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.65489		0.00000	100.63112			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.58033		0.00000	100.55927			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.64893		0.00000	100.62538			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	103.11847		0.00000	103.09687			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.65489		0.00000	100.63112			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	92.30056		0.00000	92.28231			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.62509		0.00000	100.60241			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.62509		0.00000	100.60241			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	117.82726		0.00000	117.67651			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	118.66974		0.00000	118.51748			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.54296		0.00000	100.52324			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.53773		0.00000	100.51819			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	101.02306		0.00000	101.00445			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.55193		0.00000	100.53190			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.55418		0.00000	100.53406			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.57660		0.00000	100.55567			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.54371		0.00000	100.52396			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.54296		0.00000	100.52324			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.59962		0.00000	100.57746			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	101.47024		0.00000	101.44765			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	101.65384		0.00000	101.63185			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCP05	On 26/05/2014	Spot Bond	0.00000	100.83207		0.00000	100.81575			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.84185		0.00000	100.82534			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	9.93447		100.00000	9.90959			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	101.04466		0.00000	101.02515			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	101.15614		0.00000	101.13454			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	101.23036		0.00000	101.20739			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	99.90627		0.00000	99.88729			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	99.89628		0.00000	99.87528			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	99.88299		0.00000	99.85932			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	99.90297		0.00000	99.88359			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.44500	96.59279		8.41000	96.63282			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	99.87413		0.00000	99.84900			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	99.85295		0.00000	99.82360			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.87000	99.62130		8.82500	99.77294			0.00	0	10,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.47000	118.63597		9.41000	118.99726			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	84.12364		100.00000	83.93417			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.44500	107.06500		7.40000	107.12516			0.00	0	2,540,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	66.03045		100.00000	68.25182			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.36023		100.00000	17.00228			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.68000	160.32092		2.68000	160.27384			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.76625		0.00000	100.74577			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.71752		0.00000	100.69974			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.10685		0.00000	100.08903			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN004	On 22/03/2016	Spot Bond	0.00000	100.66940	0.00000	100.65142				0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	101.28881	0.00000	101.26123				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.52050	0.00000	100.50182				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	100.57800	0.00000	100.55774				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.58016	0.00000	100.55338				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.34243	0.00000	100.31790				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	100.67725	0.00000	100.65790				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.50552	0.00000	100.48716				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.49803	0.00000	100.47993				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.37122	0.00000	100.35043				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.36000	101.99330	9.31500	102.13062				0.00	0	170,000,000.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.59496	0.00000	100.57847				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.91357	0.00000	100.89548				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.97350	0.00000	101.95495				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	101.45236	0.00000	101.43255				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.86964	0.00000	100.84885				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.84000	102.12938	9.78500	102.36423				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.55500	106.05579	7.51000	106.09792				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW3	On 02/10/2017	Spot Bond	0.00000	100.33822		0.00000	100.31451			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.30806		0.00000	100.28638			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	8.03500	100.64292		7.98500	100.64403			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.26000	102.37310		9.22500	102.45081			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.31473	101.84087		11.31907	101.80525			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.19251	100.75405		11.19401	100.72241			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.24045	100.69286		11.24265	100.66053			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.48235		0.00000	100.45288			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.28673	100.58882		11.28926	100.55591			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.21487	99.25700		12.20149	99.26350			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.49378		0.00000	100.46364			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.49378		0.00000	100.46364			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.49385		0.00000	100.46371			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.56473	99.93754		11.56907	99.90193			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.44818	100.58225		11.45310	100.54620			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.19251	100.75405		11.19401	100.72241			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.43264	100.64080		11.43059	100.61205			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.62028	100.17832		10.61351	100.15801			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.46869		0.00000	100.44003			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.45934		0.00000	100.43184			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.45934		0.00000	100.43184			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.43471		0.00000	100.40868			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	99.99391		0.00000	99.99391			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.86879	99.91835		10.87063	99.88610			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA24	On 30/06/2017	Spot Bond	12.03500	98.03027	12.00000	98.08901	0.00	0	0.00		0	0.00	
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.44591	0.00000	100.41921	0.00	0	0.00		0	0.00	
BAYA26	On 30/09/2017	Spot Bond	11.96000	95.62183	11.92500	95.68599	0.00	0	0.00		0	0.00	
BAYA27	On 30/09/2017	Spot Bond	0.00000	99.99391	0.00000	99.99391	0.00	0	0.00		0	0.00	
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.42542	0.00000	100.39932	0.00	0	0.00		0	0.00	
BAYA30	On 31/12/2015	Spot Bond	9.28000	100.42938	9.28000	100.40406	0.00	0	0.00		0	0.00	
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.45263	0.00000	100.42553	0.00	0	0.00		0	0.00	
BAYA32	On 31/03/2018	Spot Bond	11.76000	98.04104	11.71500	98.13855	0.00	0	0.00		0	0.00	
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.43920	0.00000	100.41289	0.00	0	0.00		0	0.00	
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.45039	0.00000	100.42342	0.00	0	0.00		0	0.00	
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.45039	0.00000	100.42342	0.00	0	0.00		0	0.00	
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.85749	0.00000	99.85749	0.00	0	0.00		0	0.00	
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.43382	0.00000	100.40783	0.00	0	0.00		0	0.00	
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.45929	0.00000	100.43117	0.00	0	0.00		0	0.00	
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.79254	0.00000	100.77365	0.00	0	0.00		0	0.00	
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.99391	0.00000	99.99391	0.00	0	0.00		0	0.00	
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.45929	0.00000	100.43117	0.00	0	0.00		0	0.00	
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.43472	0.00000	100.40868	0.00	0	0.00		0	0.00	
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.44366	0.00000	100.41649	0.00	0	0.00		0	0.00	
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.45939	0.00000	100.43126	0.00	0	0.00		0	0.00	
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.33173	0.00000	100.31117	0.00	0	0.00		0	0.00	
BAYB02	On 31/03/2016	Spot Bond	14.31473	101.95752	14.31907	101.91382	0.00	0	0.00		0	0.00	
BAYB03	On 31/12/2016	Spot Bond	15.57752	100.22666	15.57832	100.18296	0.00	0	0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB04	On 31/03/2017	Spot Bond	14.47447	100.30269		14.48375	100.25035			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.59491		0.00000	100.55936			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.59491		0.00000	100.55936			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.59491		0.00000	100.55936			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.61698		0.00000	100.58011			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.51732		0.00000	100.48638			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	15.31642		100.00000	15.28736			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.48558		100.00000	19.43786			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.73407		100.00000	17.69063			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.94696		100.00000	10.92014			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.96857		100.00000	10.94200			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.23539		100.00000	13.20297			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.46824		100.00000	11.44015			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	52.90003		100.00000	52.90001			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.98397			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.49398		0.00000	100.46384			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.50536		0.00000	100.47455			0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000	91.93955		100.00000	91.70854			0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000	87.95181		100.00000	87.74038			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.94000	174.24252		1.94000	174.19480			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.39000	141.77944		8.33000	142.83318			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.39000	142.13705		8.33000	143.18284			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.77500	94.75629		8.71500	95.19624			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD310A	On 08/05/2014	Spot Bond	0.00000	101.58301	0.00000	101.55805				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.86789	0.00000	100.84621				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.56068	0.00000	100.53992				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	94.55959	100.00000	94.31525				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.41000	96.14007	8.36500	96.26341				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.73241	0.00000	102.36458				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	99.90681	0.00000	101.55027				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	99.90479	0.00000	101.58517				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	99.89808	0.00000	101.70148				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	99.89137	0.00000	101.81778				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	99.87241	0.00000	102.14313				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	16.61165	100.00000	16.57052				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	101.44841	0.00000	101.42947				0.00	1,176,685,400	1,176,685,400.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	101.52202	0.00000	101.50211				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	101.55356	0.00000	101.53323				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	101.56408	0.00000	101.54361				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	101.69023	0.00000	101.66810				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	101.85838	0.00000	101.83403				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	10.39685	100.00000	10.37110				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	10.39685	100.00000	10.37110				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.58434	0.00000	100.56485				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.63053	0.00000	100.60954				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.64312	0.00000	100.62173				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A4	On 15/03/2017	Spot Bond	8.81000	100.75005		8.77500	100.81477			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.68088		0.00000	100.65826			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.74782		0.00000	100.72303			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	9.30574		100.00000	9.28320			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	9.30574		100.00000	9.28320			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.52500	103.05016		6.47500	103.04760			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	101.56596		0.00000	101.54689			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.98492			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	98.07659		0.00000	98.05910			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000	99.60674		0.00000	99.59101			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	99.22281		0.00000	99.20695			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	97.54598		0.00000	97.52845			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.93723		0.00000	100.91984			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	101.09421		0.00000	101.07393			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.92858		0.00000	100.91121			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.97771		0.00000	100.95943			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	101.06697		0.00000	101.04704			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	101.43784		0.00000	101.41099			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	102.04803		0.00000	102.01012			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	40.43370		100.00000	40.33575			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	18.28062		100.00000	18.23585			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.58662		0.00000	100.56674			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	101.16555		0.00000	101.14475			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.85500	108.62793		7.80500	108.63169			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL08	On 02/11/2016	Spot Bond	9.91000	115.66704		9.87500	115.71779			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	102.19329		0.00000	102.16348			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	101.58079		0.00000	101.56195			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.56000	106.44776		9.52500	106.48504			0.00	0	650,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.67000	100.08840		11.62500	100.20787			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	102.03689		0.00000	102.00849			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.92000	101.03050		11.87500	101.15798			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	101.36947		0.00000	101.34896			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.80000	102.95644		9.76500	103.02018			0.00	0	10,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	101.44260		0.00000	101.41436			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.36000	96.60182		12.31500	96.73710			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	101.49712		0.00000	101.47624			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.94626		0.00000	100.91767			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	101.37946		0.00000	101.35902			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.59000	94.62619		10.53500	94.82676			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.22000	117.72322		10.16000	118.07690			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.07000	113.67482		10.01000	114.04640			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.40000	112.83258		9.34000	113.24245			0.00	0	4,800,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	101.14395		0.00000	101.11328			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.16000	100.45216		12.12500	100.47908			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	101.49210		0.00000	101.46739			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.58297		0.00000	100.55421			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	101.79518		0.00000	101.76571			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR7	On 22/07/2014	Spot Bond	0.00000	99.81953	0.00000	99.78324				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	99.79315	0.00000	99.75160				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	101.02746	0.00000	101.00242				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	101.10188	0.00000	101.07825				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	102.00249	0.00000	101.96615				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	101.98126	0.00000	101.94530				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	102.09345	0.00000	102.05545				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	101.40000	0.00000	101.37712				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	102.51141	100.00000	102.24093				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	102.51141	100.00000	102.24093				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	102.51141	100.00000	102.24093				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.60649	0.00000	100.58408				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	102.51141	100.00000	102.24093				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	101.72490	0.00000	101.70548				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.82312	0.00000	100.79587				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	102.93009	10.11000	102.90206				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.82312	0.00000	100.79587				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.19830	0.00000	100.17719				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	115.57036	2.76000	115.53612				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	106.30736	0.00000	106.30736				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	115.46620	3.14000	115.43085				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.06006	8.25000	101.03787				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN196	On 15/06/2016	Spot Bond	0.00000		100.82312	0.00000	100.79587				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.82312	0.00000	100.79587				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		115.07489	3.10000	115.03990				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		114.99935	2.40000	114.96653				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.85799	0.00000	100.82652				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.34526	0.00000	100.37288				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.01061	0.00000	100.03608				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.65500		99.70225	8.61000	99.77827				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.11843	0.00000	100.01966				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.11682	0.00000	100.01831				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		99.89600	0.00000	99.87523				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		99.90145	0.00000	99.88153				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.70500		99.79765	8.66000	99.87383				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.70500		99.79765	8.66000	99.87383				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	8.75500		102.88315	8.71000	102.96334				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.62159	0.00000	100.59864				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.68648	0.00000	100.66119				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		99.99981	0.00000	99.98174				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		99.99981	0.00000	99.98174				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539		92.10862	100.17539	91.89410				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		100.88579	0.00000	100.85651				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN237	On 14/02/2017	Spot Bond	0.00000	101.21785	0.00000	101.19795				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.63043	0.00000	100.60717				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	101.01671	0.00000	100.99669				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	101.08306	0.00000	101.06174				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.32129	9.35000	101.29573				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.32129	9.35000	101.29573				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.99719	0.00000	100.97717				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.99996	0.00000	100.97989				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	101.67506	0.00000	101.64220				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.65033	0.00000	100.63053				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	101.64271	0.00000	101.61048				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.42301	0.00000	100.40288				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.42301	0.00000	100.40288				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.42301	0.00000	100.40288				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.42301	0.00000	100.40288				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.42301	0.00000	100.40288				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.43371	0.00000	100.41310				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.45136	0.00000	100.42993				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.45136	0.00000	100.42993				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.45136	0.00000	100.42993				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.45136	0.00000	100.42993				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.45136	0.00000	100.42993				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.45433	0.00000	100.43276				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN262	On 26/03/2019	Spot Bond		9.69000	100.41081		9.64500	100.55856			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	101.08716		0.00000	101.06790			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	101.57031		0.00000	101.54909			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.70843		0.00000	100.68236			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	101.55131		0.00000	101.52067			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.56913		0.00000	100.54846			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.56539		0.00000	100.54486			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.58009		0.00000	100.55863			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	101.02777		0.00000	101.00763			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	101.20512		0.00000	101.18097			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.57857		0.00000	100.55718			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	104.14229		0.00000	104.12088			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.85134		0.00000	100.83007			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.46774		0.00000	100.44746			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.40218		0.00000	100.38208			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.55044		0.00000	100.53045			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.63627		0.00000	100.61319			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.63627		0.00000	100.61319			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.63627		0.00000	100.61319			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.63627		0.00000	100.61319			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	101.36089		0.00000	101.33887			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.99218		0.00000	100.97094			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.79152		0.00000	100.76718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN291	On 26/06/2017	Spot Bond	0.00000	100.51951	0.00000	100.49497				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	102.85737	0.00000	102.83486				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.39577	0.00000	100.37142				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.51360	0.00000	100.48932				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.24832	0.00000	100.22373				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.66462	0.00000	100.64012				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.39580	0.00000	100.37147				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.39580	0.00000	100.37147				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.38981	0.00000	100.36643				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	120.39713	0.00000	120.39713				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	102.19850	0.00000	102.17539				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	120.32305	0.00000	120.32305				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	119.94588	0.00000	119.94588				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	120.26578	0.00000	120.26578				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	118.05624	0.00000	118.05624				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	118.77184	0.00000	118.77184				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	101.41161	0.00000	101.38823				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.10000	95.55355	11.04500	95.80783				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.62000	92.24950	11.56500	92.50492				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.37179	0.00000	100.34949				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.66381	0.00000	100.63973				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	101.37805	0.00000	101.35523				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	99.85159	0.00000	99.83042				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	101.75664	0.00000	101.73288				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond	8.80500	104.07993		8.80500	104.05517			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.58033		0.00000	100.55927			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	101.48888		0.00000	101.46756			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	115.77334		0.00000	115.77334			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.60795		0.00000	100.58589			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.61913		0.00000	100.59666			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.66233		0.00000	100.63830			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.60591		0.00000	100.58370			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.84562		0.00000	100.81474			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.84562		0.00000	100.81474			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.84562		0.00000	100.81474			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.69712		0.00000	100.67146			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.44170		0.00000	100.42251			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	99.91558		0.00000	99.89849			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.37179		0.00000	100.34949			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	104.47250		0.00000	104.47250			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	104.62835		0.00000	104.62835			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	100.44828		0.00000	100.42926			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	101.58350		0.00000	101.56147			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.77141		0.00000	100.74344			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.37405		0.00000	100.35161			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.88703		0.00000	100.85453			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.72704		0.00000	100.70030			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN344	On 20/12/2018	Spot Bond	0.00000	100.55358	0.00000	100.53308				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.64149	0.00000	100.61821				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	101.56627	0.00000	101.54446				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	101.33958	0.00000	101.31873				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	100.44507	0.00000	100.42619				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.36278	0.00000	100.34100				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	101.46682	0.00000	101.44672				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	101.35622	0.00000	101.32943				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	101.35622	0.00000	101.32943				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.95217	0.00000	100.93176				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.87700	0.00000	100.84519				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	101.46081	0.00000	101.43194				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	101.41201	0.00000	101.38412				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	101.54233	0.00000	101.52055				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	99.85255	0.00000	99.83152				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.52650	0.00000	100.50738				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	100.72903	10.55000	100.70089				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.28000	102.38519	10.22500	102.69932				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.55966	0.00000	100.53912				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	101.79156	0.00000	101.76561				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.42000	104.03950	12.36500	104.32218				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	101.71037	0.00000	101.68334				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.45000	103.62805	12.39500	103.89438				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN368	On 26/07/2022	Spot Bond		10.88000	103.14981		10.82500	103.41519			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	101.36752		0.00000	101.34058			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	99.73113		0.00000	99.70880			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.78312		0.00000	100.75746			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.36939		0.00000	100.34588			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		100.00000	0.02614		100.00000	0.02605			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	38.72383		7.01000	38.71664			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	150.19854		0.00000	150.45895			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		8.77500	132.58047		8.71500	132.90951			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.39000	141.77944		8.33000	142.83318			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.39000	142.13705		8.33000	143.18284			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	89.45076		0.00000	89.43161			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	89.36056		0.00000	89.34125			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.15438		0.00000	100.13133			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.15438		0.00000	100.13133			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.62911		0.00000	100.60589			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.58684		0.00000	100.56514			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.59521		0.00000	100.57321			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.15250		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.59153		0.00000	100.57006			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	99.85159		0.00000	99.83042			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.53622		0.00000	100.51675			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF12	On 20/06/2019	Spot Bond	100.00000	0.92551	100.00000	0.92234					0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	100.00000	0.92860	100.00000	100.00000					0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	101.15006	0.00000	101.12656					0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	100.00000	1.55287	100.00000	1.54797					0.00	0	12,500,000,000.00
COJ02	On 15/09/2016	Spot Bond	9.20500	104.45993	9.16000	104.49353					0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.26000	102.39175	9.22500	102.48387					0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.50000	114.29069	10.44500	114.59886					0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.55500	107.21121	8.51000	107.25608					0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.09000	104.09905	10.03500	104.34732					0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.41000	92.88185	10.35500	93.15656					0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.12000	93.93310	11.06000	94.30687					0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.12000	91.73686	11.06000	92.09657					0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.95353	0.00000	100.93314					0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.97322	0.00000	100.95243					0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.89283	0.00000	100.87237					0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	101.41934	0.00000	101.39955					0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000	102.80167	0.00000	102.78593					0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.41000	100.88460	11.35500	101.15566					0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.96368	100.00000	10.93712					0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	101.37721	0.00000	101.35945					0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.53500	95.43353	8.50000	95.51157					0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.81464	0.00000	100.79817					0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.71530	0.00000	100.69887					0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.75350	0.00000	100.73320					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLTC02	On 06/05/2014	Spot Bond	0.00000		101.22840	0.00000	101.21157				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.06388	0.00000	100.03194				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.76993	0.00000	100.74201				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		99.76291	0.00000	99.72913				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.38694	0.00000	100.35810				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.40566	0.00000	100.37547				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.43500		119.89488	7.39000	119.96798				0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.78500		104.75332	8.73500	104.95690				1,683,206,000.00	191,600	2,405,691,600.00
DV23	On 27/02/2023	Spot Bond	9.16000		106.35641	9.10500	106.67087				1,799,024,000.00	196,400	2,945,696,400.00
DV24	On 18/02/2024	Spot Bond	9.27000		104.20192	9.21500	104.53319				0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.79500		103.95250	9.70500	104.63761				0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000		100.62332	0.00000	100.60665				0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.65255	0.00000	100.63493				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		101.01036	0.00000	100.99231				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.53671	0.00000	100.51815				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.39500		127.32987	8.34500	127.57915				0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.85170	0.00000	100.81866				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		132.45424	0.10000	132.42465				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.86000		121.83632	1.86000	121.80322				0.00	0	4,800,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL29	On 19/11/2029	Spot Bond	1.87000	109.28714		1.87000	109.25740			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.00000	107.60880		2.00000	107.57915			0.00	0	25,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.99000	104.88579		9.93500	105.11454			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.84000	105.39070		9.78500	105.64227			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.17000	103.79796		10.11000	104.14089			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.48500	97.83790		10.39500	98.19494			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	8.00000	100.00000		8.00000	8.00000		777,333,329,600,000.00	97,166,666,200	87,833,333,800.00	
EPF001	On 19/08/2015	Spot Bond	0.00000	101.10364		0.00000	101.08395			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.62138		0.00000	100.60307			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	101.21636		0.00000	101.19793			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.98341		0.00000	100.96567			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.97363		0.00000	100.95575			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	86.90476		100.00000	86.69834			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000	68.51834		100.00000	68.51833			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	200,000,000.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	71.42857		100.00000	71.28906			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	69.12104		100.00000	68.99468			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	130.09694		3.00000	130.05753			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.61500	105.17044		11.57000	105.18781			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	104.17209		0.00000	104.14821			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	101.73059		0.00000	101.70776			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.17725		0.00000	100.15363			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.28000	94.98613		10.23500	95.09961			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.27320		0.00000	100.25108			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS09	On 28/11/2016	Spot Bond	0.00000	100.99226	0.00000	100.97100				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	101.31892	0.00000	101.29618				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	101.21454	0.00000	101.19360				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	101.18584	0.00000	101.16518				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	101.34296	0.00000	101.31982				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	101.30542	0.00000	101.28269				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	101.12617	0.00000	101.10674				0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	101.15837	0.00000	101.13839				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	101.09803	0.00000	101.07891				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	101.14593	0.00000	101.12598				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	101.08845	0.00000	101.06949				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	101.12837	0.00000	101.10872				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.00500	101.96008	6.96000	101.99928				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.08500	103.84709	8.04000	103.97984				22,069,624,500.00	2,729,700	6,612,982,500.00
ES23	On 25/01/2023	Spot Bond	8.69500	110.13474	8.64000	110.45966				1,061,388,216,000.00	122,068,800	3,978,090,900.00
ES26	On 02/04/2026	Spot Bond	8.98000	92.13296	8.92000	92.52221				1,799,247,168,000.00	200,361,600	5,204,161,600.00
ES33	On 15/09/2033	Spot Bond	9.64000	82.03056	9.57000	82.53263				5,001,232,000.00	518,800	45,925,918,800.00
ES42	On 25/04/2042	Spot Bond	9.83000	87.20716	9.75500	87.82147				0.00	0	10,300,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	101.04086	0.00000	101.02037				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	99.99985	0.00000	99.98117				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.43944	0.00000	100.41855				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.85598	0.00000	100.83766				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.14033	0.00000	100.12134				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.68019		0.00000	100.66181			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.33755		100.00000	12.30666			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	12.00658		100.00000	11.97651			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.60216		0.00000	100.58242			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.62702		0.00000	100.60647			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.67668		0.00000	100.65450			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.72623		0.00000	100.70243			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.85500	101.61821		6.81000	101.61816			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.76000	98.06503		9.71500	98.20074			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.67080		0.00000	100.65266			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.67073		0.00000	100.65259			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	101.57732		0.00000	101.55644			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	102.87170		0.00000	102.84892			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.56000	105.37475		11.51500	105.50337			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	99.10906		0.00000	99.08358			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.13500	127.09823		2.13500	127.06274			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.07000	271.55629		2.07000	271.48102			0.00	0	1,000,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.24000	107.22355		2.24000	107.19331			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.41000	153.65764		2.41000	153.61369		2,892,000,000,000.00		1,200,000,000	950,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.31000	207.86615		2.31000	207.80718			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.86500	108.57736		7.82000	108.61685			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.94300	59.63940		7.94300	59.60037			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48100	37.64202		9.48100	37.61104			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000	36.35558		9.72000	36.32524			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC04	On 03/06/2014	Spot Bond	0.00000		103.66721		0.00000	103.64092			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		101.61457		0.00000	101.58289			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		101.56953		0.00000	101.53874			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		101.56953		0.00000	101.53874			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		101.19734		0.00000	101.17000			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		101.54279		0.00000	101.51252			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.70466		0.00000	100.67873			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.85906		0.00000	100.83064			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.60654		0.00000	100.58414			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.66846		0.00000	100.64383			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		101.37290		0.00000	101.35639			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		100.84652		0.00000	100.81852			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.65489		0.00000	100.63112			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		100.62286		0.00000	100.60025			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.73412		0.00000	100.70771			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		100.64372		0.00000	100.62037			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.68611		0.00000	100.66123			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.85120		0.00000	100.82033			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.82537		0.00000	100.79545			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	14.54698		100.09221	14.51171			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.58183		0.00000	100.56071			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	111.02376		0.00000	111.09254			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.70137		0.00000	100.67554			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.78730		0.00000	100.75838			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	101.44280		0.00000	101.41447			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	104.74379		0.00000	104.72620			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.65327		0.00000	100.62918			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.66085		0.00000	100.63649			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.60121		0.00000	100.57899			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.61019		0.00000	100.58804			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.80692		0.00000	100.77764			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.66814		0.00000	100.64957			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.64998		0.00000	100.63139			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.59899		0.00000	100.57725			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.55259		13.22500	54.53330			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.56315		0.00000	100.54270			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.56390		0.00000	100.54342			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.84780		0.00000	100.81672			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.59078		0.00000	100.56934			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.48500	95.23478		3.48500	95.20468			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.61764		0.00000	100.59522			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.61764		0.00000	100.59522			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	101.17257		0.00000	101.15033			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.37179		0.00000	100.34949			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	98.63998		0.00000	98.61800			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	101.46013		0.00000	101.51029			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.58033		0.00000	100.55927			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.56614		0.00000	100.54558			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	101.74727		0.00000	101.72161			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC179	On 20/09/2020	Spot Bond	0.00000	100.66754	0.00000	100.64332				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	101.32526	0.00000	101.30464				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	101.72827	0.00000	101.70290				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	101.79344	0.00000	101.76894				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.76993	0.00000	100.74201				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.60422	0.00000	100.58229				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.76919	0.00000	100.74129				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.55941	0.00000	100.53911				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	101.91211	0.00000	101.87429				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.61019	0.00000	100.58804				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.61019	0.00000	100.58804				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.64026	0.00000	100.62076				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.29379	0.00000	100.27306				0.00	0	20,500,000,000.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.31083	0.00000	100.28896				0.00	0	8,050,000,000.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.16744	0.00000	100.14747				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.16744	0.00000	100.14747				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.20633	0.00000	100.18301				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.14877	0.00000	100.12870				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.14813	0.00000	100.12814				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.13334	0.00000	100.11330				0.00	0	1,700,000,000.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.13372	0.00000	100.11362				0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	100.00000	8.67003	100.00000	100.00000				0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	100.00000	20.55119	100.00000	100.00000				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	99.89070	0.00000	101.80787				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC37		On 20/06/2015	Spot Bond	0.00000	100.65548		0.00000	100.63131			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.65175		0.00000	100.62771			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.84041		0.00000	100.81777			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.55748		0.00000	100.53684			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	101.59651		0.00000	101.57475			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.37500	116.63269		3.37500	116.59618			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.66382		0.00000	100.63935			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.67061		0.00000	100.64589			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.35500	116.79349		3.35500	116.75700			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.85000	122.47127		1.85000	122.43807			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.37500	116.63269		3.37500	116.59618			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.83000	120.91352		2.83000	120.87747			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.90000	126.17577		2.90000	126.13799			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	101.81672		0.00000	101.79212			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	99.91449		0.00000	99.99017			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.94421		0.00000	100.91303			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.96089		0.00000	100.92917			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.57624		0.00000	100.55492			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.65933		0.00000	100.63502			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	103.84308		0.00000	103.82722			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.77082		0.00000	100.74250			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.74223		0.00000	100.71493			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.62733		0.00000	100.60457			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC95	On 15/06/2016	Spot Bond	0.00000	100.87744	0.00000	100.84843				0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.62658	0.00000	100.60385				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	103.05588	0.00000	103.04115				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	96.16852	0.00000	96.24230				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	94.97234	0.00000	95.10410				0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.61723	0.00000	100.59841				0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.90941	100.00000	8.88782				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	15.04244	100.00000	15.00600				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.97000	142.25183	4.97000	142.20147				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.42215	0.00000	100.40672				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.74335	0.00000	100.72529				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	101.88002	0.00000	101.86320				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	102.01964	0.00000	102.00061				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	103.22098	0.00000	103.20248				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	101.05296	0.00000	101.03363				0.00	42,000,000	104,500,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.50552	0.00000	100.48716				0.00	0	62,500,000.00
FRS100	On 15/01/2024	Spot Bond	0.00000	93.43317	0.00000	93.40690				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.56000	125.27165	2.56000	125.23522				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	99.91024	0.00000	101.48726				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	102.41992	10.38000	102.39077				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	102.41992	10.38000	102.39077				0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	101.75462	0.00000	101.65814				0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000	101.16644	0.00000	101.14963				0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	101.80485	0.00000	101.78080				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS108	On 31/01/2038	Spot Bond	2.70000		101.19193		2.70000	101.16212			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.62000		198.72813		2.62000	198.67008			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.67000		101.73870		2.67000	101.70880			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.22467		0.00000	100.20743			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.58000		261.14072		2.58000	261.06472			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.08000		271.34729		2.08000	271.27200			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.80000		256.79780		2.80000	256.72152			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.50500		123.86731		2.50500	123.83147			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		101.50740		0.00000	101.48702			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.03500		124.07440		2.03500	124.04010			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		99.89854		0.00000	99.87801			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.20355		0.00000	100.18190			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.47777		0.00000	101.45658			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.54000		100.81356		2.54000	100.78429			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		15.61946		104.97509	15.57993			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		19.72284		101.07593	19.67461			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		11.99330		100.44759	11.96414			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.60796		0.00000	100.59032			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		18.14976		100.76967	18.10549			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	2.14000		111.84756		2.14000	111.81635			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	2.20000		107.63597		2.20000	107.60573			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS86	On 23/04/2018	Spot Bond	0.00000		98.39321		0.00000	98.39211			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.23000		107.32649		2.23000	107.29624			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.08408		0.00000	101.06096			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.28000		338.55204		2.28000	338.45627			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.36797		0.00000	100.35232			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		101.39902		0.00000	101.37688			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		101.31820		0.00000	101.29730			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		101.25509		0.00000	101.23515			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.00050		0.00000	100.97959			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.89925		0.00000	100.87996			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		101.45559		0.00000	101.42841			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.16400		0.00000	100.14204			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.23500		101.86607		6.19500	101.86412			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.82500		102.46413		6.78000	102.48511			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.87500		100.97571		7.83000	101.05197			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.30000		101.33319		8.26500	101.41349			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.50000		106.73658		8.45500	106.86836			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.97500		103.89873		8.92500	104.08983			0.00	0	850,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.18000		98.31459		9.12500	98.55112			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.67000		89.73040		9.61500	90.00674			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.77000		110.15160		9.71000	110.53295			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.06000		96.42688		10.00000	96.81148			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.41500		94.22063		10.32500	94.86680			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.47500		77.43444		10.40000	77.96213			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.49300		0.00000	100.47467			0.00	0	0.00
FS1A3		On 20/03/2038	Spot Bond	0.00000	100.51197		0.00000	100.49297			0.00	0	0.00
FS1A4		On 20/03/2038	Spot Bond	0.00000	100.51955		0.00000	100.50027			0.00	0	0.00
FS1A5		On 20/03/2038	Spot Bond	0.00000	100.53844		0.00000	100.51848			0.00	0	0.00
FS1B1		On 20/03/2038	Spot Bond	0.00000	100.56869		0.00000	100.54765			0.00	0	0.00
FS1C1		On 20/03/2038	Spot Bond	0.00000	100.59137		0.00000	100.56951			0.00	0	0.00
FS1D1		On 20/03/2038	Spot Bond	0.00000	100.68948		0.00000	100.66409			0.00	0	0.00
FS2A1		On 20/02/2015	Spot Bond	0.00000	100.92397		0.00000	100.90715			0.00	0	0.00
FS2A2		On 20/02/2017	Spot Bond	0.00000	100.97432		0.00000	100.95659			0.00	0	0.00
FS2A3		On 20/08/2038	Spot Bond	0.00000	101.01996		0.00000	101.00140			0.00	0	0.00
FS2A4		On 20/08/2038	Spot Bond	0.00000	101.03067		0.00000	101.01192			0.00	0	0.00
FS2A5		On 20/08/2038	Spot Bond	0.00000	101.06111		0.00000	101.04181			0.00	0	0.00
FS2B1		On 20/08/2038	Spot Bond	0.00000	101.10680		0.00000	101.08668			0.00	0	0.00
FS2C1		On 20/08/2038	Spot Bond	0.00000	101.14487		0.00000	101.12406			0.00	0	0.00
FS2D1		On 20/08/2038	Spot Bond	0.00000	101.31228		0.00000	101.28844			0.00	0	0.00
GBL01		On 15/10/2015	Spot Bond	0.00000	100.42364		0.00000	100.40492			0.00	0	0.00
GFC03		On 10/04/2015	Spot Bond	0.00000	100.14420		0.00000	100.12263			0.00	0	0.00
GFC04		On 11/04/2017	Spot Bond	9.61000	99.83428		9.57500	99.89759			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	101.14445		0.00000	101.12959			0.00	0	0.00
GRA311		On 17/06/2014	Spot Bond	0.00000	98.99987		0.00000	98.98348			0.00	0	0.00
GRB94		On 29/04/2014	Spot Bond	0.00000	99.82210		0.00000	99.80728			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.37273		0.00000	101.35374			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	101.40552		0.00000	101.38610			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	101.46889		0.00000	101.44866			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	101.54754		0.00000	101.52630			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	101.65676		0.00000	101.63411			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.75982		0.00000	100.73935			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	102.00222		0.00000	101.98312			0.00	4,000,000,000	4,000,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.03689		0.00000	100.01845			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	102.03926		0.00000	102.02029			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.19039		0.00000	100.17275			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.73322		0.00000	100.71288			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	101.13915		0.00000	101.11805			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	100.36028		0.00000	100.34276			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.90922		0.00000	100.89128			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.50644		0.00000	100.48453			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	99.81353		0.00000	99.78993			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.43344		0.00000	100.41597			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.69333		0.00000	100.67296			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	101.42937		0.00000	101.40943			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	101.44728		0.00000	101.42710			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC10	On 25/04/2014	Spot Bond		0.00000	101.24273		0.00000	101.22775			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond		0.00000	101.18640		0.00000	101.17015			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	99.90427		0.00000	99.88489			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.23033	97.77195		8.18623	97.83381			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	99.89960		0.00000	99.87928			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.58292	104.41639		8.53886	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	99.89362		0.00000	99.87209			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.03301	104.41639		8.98900	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	99.88631		0.00000	99.86331			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	99.99981		0.00000	99.98027			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.04204		0.00000	100.02105			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.04352		0.00000	100.02172			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	101.23847		0.00000	101.21712			0.00	0	120,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF05	On 17/02/2017	Spot Bond	9.89000	101.58576		9.89000	101.55867			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.53500	107.84263		8.48500	108.06656			0.00	0	6,430,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.85000	276.20426		1.85000	276.12937			0.00	0	8,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.83000	276.63156		1.83000	276.55667			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.62000	98.64100		9.55000	99.22202			0.00	0	3,150,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.54000	99.29393		9.47000	99.89131			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	54.00626		100.00000	53.87543			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	14.02073		100.00000	13.98676			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	82.62107		100.00000	82.43666			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	37.52550		100.00000	37.43361			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	19.15480		100.00000	19.10788			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	9.88478		100.00000	9.86003			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	57.09767		100.00000	56.95628			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.59000	114.15111		1.59000	114.12094			48,929,070,000,000.00	30,773,000,000	13,794,400,000.00
I2038	On 31/01/2038	Spot Bond	1.94000	116.21240		1.94000	116.18057			8,002,500,000,000.00	4,125,000,000	44,491,130,900.00
I2046	On 31/03/2046	Spot Bond	2.05000	113.93027		2.05000	113.89880			463,300,000,000.00	226,000,000	44,405,996,900.00
I2050	On 31/12/2050	Spot Bond	2.02000	123.50768		2.02000	123.47358			12,322,000,000,000.00	6,100,000,000	61,366,631,400.00
IBC01	On 16/03/2015	Spot Bond	0.00000	93.35000		0.00000	93.45000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.75500	103.21690		7.71000	103.23495			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	101.50713		0.00000	101.48759			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.71884		0.00000	100.69813			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.25500	103.01549		8.21000	103.07223			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.51000	105.71731		8.47500	105.81138			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	7.88000	99.91372		7.83000	99.89286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL24	On 21/04/2014	Spot Bond	0.00000		99.91150		0.00000	99.89360			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		101.07558		0.00000	101.05670			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.82000		114.35385		4.82000	114.31377			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.07500		101.71556		8.03000	101.78804			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		101.33902		0.00000	101.32005			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		101.41870		0.00000	101.39862			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.67000		124.71610		1.67000	124.68286			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.10500		127.36437		2.10500	127.32891			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.75916		0.00000	100.74069			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		101.60542		0.00000	101.58587			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.63000		100.79704		8.59500	100.88956			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		101.08717		0.00000	101.06866			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		102.31204		0.00000	102.29291			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		101.09476		0.00000	101.07595			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.19000		98.10671		9.14500	98.24626			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.62500		91.52337		9.57500	91.70277			0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.90092		0.00000	100.88227			0.00	1,170,000,000	2,340,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.71000		95.77240		8.67500	95.86215		174,200,000,000,000.00	20,000,000,000	20,000,000,000	5,000,000,000.00
IBL50	On 02/08/2020	Spot Bond	9.67500		99.16973		9.62500	99.37216			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		101.38404		0.00000	101.36565			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		101.42561		0.00000	101.40667			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	8.01500		99.93277		7.97000	100.00287			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.97000		98.67343		8.92500	98.80429			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL56	On 31/01/2019	Spot Bond	0.00000	101.58119		0.00000	101.56017			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	101.13524		0.00000	101.11640			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.28000	102.05709		8.24500	102.12134			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.93000	102.55967		8.88500	102.71014			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.91000	103.78116		9.85500	104.10003			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.31554		0.00000	100.29593			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00378		100.00000	0.00377			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	99.91405		0.00000	99.89668			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	99.91007		0.00000	99.89190			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.24000	95.55586		9.18500	95.79012			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	99.97287		5.00000	99.95930			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	99.97287		5.00000	99.95930			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.04221		5.00000	101.02843			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	99.97287		5.00000	99.95930			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.36659		4.00000	100.35578			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	101.10884		0.00000	101.08383			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	101.05734		0.00000	101.03290			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.42127		0.00000	100.39602			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000	93.88489		100.00000	93.18945			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	106.34898		9.20000	106.32285			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.36621		0.00000	100.34362			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.36621		0.00000	100.34362			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	101.31898		0.00000	101.29624			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.92002		100.00000	7.90083			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN01Q	On 23/07/2014	Spot Bond	0.00000	101.39986	0.00000	101.38223				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	101.26627	0.00000	101.24795				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	101.13819	0.00000	101.11992				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.75500	100.05466	9.71000	100.06704				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.88300	0.00000	100.86482				0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	102.41548	0.00000	102.39979				0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.63592	0.00000	100.61892				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	101.02840	0.00000	101.00166				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.39002	100.00000	6.37402				0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	86.69834	100.00000	86.49289				0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	86.39382	100.00000	86.19567				0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000	81.29176	100.00000	81.11111				0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000	89.52684	100.00000	88.87335				0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000	85.15385	100.00000	84.56250				0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000	90.87694	100.00000	90.20377				0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000	86.37064	100.00000	85.76240				0.00	0	0.00
INA416	On 15/04/2014	Spot Bond	5.90000	97.13453	5.90000	97.13453				0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	5.90000	99.87085	5.90000	99.82251				0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	5.90000	99.75812	5.90000	99.70989				0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	5.90000	99.64564	5.90000	99.59752				0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	5.95000	99.52948	5.95000	99.48106				0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	5.95000	99.41657	5.95000	99.36826				0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	5.95000	99.30392	5.95000	99.25572				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA424	On 10/06/2014	Spot Bond	6.05000	99.06405		6.05000	99.01527			0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	6.05000	98.72363		6.05000	98.67518			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.41400		0.00000	100.38858			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.31473	101.32691		11.31907	101.29147			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.31473	100.19114		11.31907	100.15609			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.54520		0.00000	100.52167			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	101.06142		0.00000	101.03291			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.53457		0.00000	100.51149			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.24498		6.50000	100.22746			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.63627		0.00000	100.61319			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.32022		0.00000	100.30034			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	97.43923		0.00000	97.45513			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.64718		0.00000	100.62784			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	100.05439		0.00000	100.03626			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000	101.12623		0.00000	101.10871			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.52185		0.00000	100.49974			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.23665		0.00000	100.21748			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	102.31575		0.00000	102.30000			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	102.24384		0.00000	102.22781			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.46802		0.00000	100.45101			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.46427		0.00000	100.44739			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	100.61820		0.00000	100.60167			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	100.03293		0.00000	100.01646			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING241	On 03/02/2015	Spot Bond	0.00000		101.22046		0.00000	101.20304			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000		101.09868		0.00000	101.08131			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000		100.98862		0.00000	100.97126			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000		100.97677		0.00000	100.95962			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000		100.78830		0.00000	100.77137			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000		100.50322		0.00000	100.48699			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000		100.05061		100.00000	53.21777			0.00	40,000,000,000	20,000,000,000.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.43472		0.00000	100.40868			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000		100.79982		0.00000	100.78267			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond	0.00000		99.65569		0.00000	99.64004			0.00	0	0.00
IP268U	On 23/04/2014	Spot Bond	100.00000		98.38275		100.00000	98.11828			0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000		85.48009		100.00000	85.28037			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000		81.29176		100.00000	81.11111			0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000		82.39278		100.00000	82.20721			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.01155		0.00000	100.03671			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.01271		0.00000	100.03746			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.01353		0.00000	100.03800			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.76500		100.18449		8.72000	100.27738			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	100.00000		82.81641		100.00000	82.63439		4,000,000,000,000,000.00	40,000,000,000	20,000,000,000.00	
IPL5	On 28/09/2015	Spot Bond	0.00000		100.75772		0.00000	100.73631			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.11000		102.46499		9.07500	102.54314			0.00	0	10,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.19566		0.00000	100.17482			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.14389		0.00000	100.12232			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV012	On 26/11/2014	Spot Bond	0.00000	101.21808	0.00000	101.19321				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.55534	0.00000	100.53139				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.93500	105.10163	8.89000	105.12670				0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	102.54413	0.00000	102.52187				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.97067	0.00000	100.94700				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.19500	118.08903	3.19500	118.05265				0.00	0	300,000,000.00
IV019	On 31/03/2028	Spot Bond	3.59000	134.09448	3.59000	134.05186				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.33397	0.00000	100.31053				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.13547	0.00000	100.03407				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	102.00542	0.00000	101.98248				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.81065	0.00000	100.78756				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.46727	0.00000	100.44406				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.59000	94.29491	3.59000	94.26485				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.59000	99.75870	3.59000	99.72689				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.87835	0.00000	100.85405				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	101.46272	0.00000	101.43881				0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.63592	0.00000	100.61892				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.26000	110.94864	12.21500	111.05652				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.96527	0.00000	101.93911				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.59000	134.09448	3.59000	134.05186				0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000	92.50423	100.00000	91.82901				0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000	83.97931	100.00000	83.40411				0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	89.54405	100.00000	88.89044				0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000	85.16266	100.00000	84.57125				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.85925	0.00000	100.84086			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	99.99999	0.00000	99.98347			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	101.00217	0.00000	100.98469			0.00	0	0.00
IVA416		On 17/04/2014	Spot Bond	5.90000	99.95153	5.90000	99.90311			0.00	0	0.00
IVA417		On 24/04/2014	Spot Bond	5.90000	99.83862	5.90000	99.79030			0.00	0	0.00
IVA419		On 08/05/2014	Spot Bond	5.90000	99.61355	5.90000	99.56546			0.00	0	0.00
IVA420		On 15/05/2014	Spot Bond	5.95000	99.49720	5.95000	99.44881			0.00	0	0.00
IVA422		On 29/05/2014	Spot Bond	5.95000	99.27178	5.95000	99.22361			0.00	0	0.00
IVA424		On 12/06/2014	Spot Bond	6.05000	99.03153	6.05000	98.98278			0.00	0	0.00
IVA427		On 03/07/2014	Spot Bond	6.05000	98.69133	6.05000	98.64292			0.00	0	0.00
IVA428		On 10/07/2014	Spot Bond	6.05000	98.57844	6.05000	98.53015			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	101.34580	0.00000	101.32338			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	101.43762	0.00000	101.41767			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	101.48576	0.00000	101.46566			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	101.86770	0.00000	101.84957			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.24347	0.00000	100.22364			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond	0.00000	101.25690	0.00000	101.23891			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	101.21934	0.00000	101.20205			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	101.12502	0.00000	101.10697			0.00	0	30,000,000.00
IVC013		On 29/04/2014	Spot Bond	0.00000	101.25159	0.00000	101.23367			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	101.01549	0.00000	100.99702			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	101.09134	0.00000	101.06996			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.93256	0.00000	100.91250			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC017	On 12/07/2017	Spot Bond	0.00000	100.01281	0.00000	100.03755				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.01322	0.00000	100.03782				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.01405	0.00000	100.03837				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.01033	0.00000	100.03592				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	99.90494	0.00000	99.88569				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	101.43757	0.00000	101.41762				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.58138	0.00000	100.56062				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	101.12691	0.00000	101.10755				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.89203	0.00000	100.87374				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.88251	0.00000	100.86442				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.28361	0.00000	100.26216				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.13815	0.00000	100.11943				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	63.60649	100.00000	63.44722				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	92.87532	100.00000	92.63959				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	92.87532	100.00000	92.63959				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	101.59161	0.00000	101.57078				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	65.46257	100.00000	65.30047				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.22084	0.00000	100.20209				0.00	0	70,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	24.07233	100.00000	24.01205				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.03984	0.00000	100.01984				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	59.81090	100.00000	59.66112				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	61.15601	100.00000	61.00288				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	65.80982	100.00000	65.64686				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	62.03007	100.00000	61.91239				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG11U	On 04/02/2015	Spot Bond	100.00000		65.23129	100.00000	65.06795				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		58.80385	100.00000	58.66140				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		62.27911	100.00000	62.07813				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		101.04641	0.00000	101.02361				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.79803	0.00000	101.77296				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.77000		136.58316	8.71000	137.14492				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.87633	0.00000	100.85738				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.57001	0.00000	100.55024				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.94455	0.00000	100.92436				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.86304	0.00000	100.84367				0.00	0	120,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000		101.51483	0.00000	101.49470				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.21000		96.98799	9.17500	97.05977				0.00	0	30,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.36000		94.69980	9.32500	94.78603				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.77500		98.71589	9.72500	98.91812				0.00	0	10,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		101.02385	0.00000	100.99394				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.75500		103.56274	10.71000	103.59982				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		101.11795	0.00000	101.08532				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		101.10964	0.00000	101.08928				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		101.18530	0.00000	101.16356				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		101.27601	0.00000	101.25262				0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		101.27166	0.00000	101.25464				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.12927	0.00000	100.11258				0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000		99.91245	0.00000	99.89785				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ047	On 15/05/2014	Spot Bond	0.00000	99.55806		0.00000	99.54227			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	100.16093		0.00000	100.14480			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	99.20350		0.00000	99.18757			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	98.59219		0.00000	98.58900			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	96.96133		0.00000	96.94396			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	63.63733		100.00000	63.51659			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	59.81090		100.00000	59.66112			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.85031		0.00000	100.84585			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	55.87162		100.00000	55.73627			0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond	100.00000	66.66669		100.00000	66.66668			0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond	100.00000	96.81698		100.00000	96.56085			0.00	0	0.00
MAQ18U	On 17/04/2014	Spot Bond	100.00000	66.66667		100.00000	99.72678			0.00	0	0.00
MAQ19U	On 08/05/2014	Spot Bond	100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
MAQ20U	On 19/05/2014	Spot Bond	100.00000	91.93955		100.00000	99.85007			0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.98555			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.95279		0.00000	100.93524			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.34688		0.00000	100.32803			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.01754		0.00000	100.00000			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.66844		0.00000	100.64941			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	101.35859		0.00000	101.33905			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.68939		0.00000	100.67051			0.00	0	7,000,000,000.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.64401		0.00000	100.62658			0.00	340,000,000	340,000,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000	101.00173		0.00000	100.98325			0.00	500,000,000	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF036	On 11/11/2014	Spot Bond		0.00000	101.08329		0.00000	101.06528			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	101.17013		0.00000	101.15077			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		100.00000	53.22163		100.00000	53.05364		1,350,000,000,000,000.00	13,500,000,000	13,500,000,000.00	
MBF039	On 17/04/2017	Spot Bond		100.00000	14.71441		100.00000	11.72730		4,620,000,000,000,000.00	46,200,000,000	46,200,000,000.00	
MBP22U	On 09/09/2014	Spot Bond		100.00000	83.89058		100.00000	83.63636			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	63.94786		100.00000	63.78772			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	22.33662		100.00000	22.28251			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	54.53277		100.00000	54.40066			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		9.11000	99.72834		9.06500	99.88150			0.00	0	150,000,000.00
MBSA02	On 15/04/2019	Spot Bond		8.91000	100.02781		8.91000	100.00399		1,559,740,050,000,000.00	75,055,000,000	75,000,000,000.00	
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.74533		0.00000	100.72345			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.69329		0.00000	100.67291			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00861		0.00000	100.03475			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.17761		0.00000	100.15901			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.17889		0.00000	100.16017			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.18531		0.00000	100.16595			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	101.77045		0.00000	101.75002			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	101.86430		0.00000	101.84291			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.44500	100.59319		8.41000	100.64725			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		9.18000	103.20764		9.13500	103.35230			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.91500	103.29483		9.86000	103.56084			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.82000	104.65610		6.77000	104.66937			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.51574		0.00000	100.49659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.53467		0.00000	100.51485			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.97500	101.91451		9.92500	102.09656			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.75500	101.72783		7.71000	101.76645		116,325,000,000,000.00	15,000,000,000	9,760,000,000.00	
MIL01	On 31/05/2015	Spot Bond	0.00000	100.95980		0.00000	100.93925			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.37000	101.76014		9.33500	101.82668			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.61016		0.00000	100.58983			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.79000	102.18973		9.73500	102.43793			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	9.41928		100.00000	9.39647			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.92066		0.00000	100.90093			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.07000	101.63984		9.03500	101.70767			0.00	0	110,000,000.00
MTN02	On 13/07/2014	Spot Bond	6.30500	103.53898		6.25500	103.53366			0.00	0	20,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.85500	104.15420		7.81000	104.18516			0.00	0	90,000,000.00
MTN04	On 13/07/2017	Spot Bond	9.01000	105.69051		8.97500	105.76338			0.00	0	30,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.88499		100.89771	6.86761			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.97530		100.61875	6.95773			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	101.14034		0.00000	101.12170			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	101.15890		0.00000	101.13996			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	101.17576		0.00000	101.15654			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	101.18404		0.00000	101.16469			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	101.28560		0.00000	101.26460			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	101.40381		0.00000	101.38087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.44133	100.00000	0.44022					0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.44133	100.00000	0.44022					0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.26000	97.55019	9.20500	97.83532					0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.70500	99.91965	7.66000	99.99030					0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	99.91959	0.00000	99.90330					0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.49500	100.65471	9.44500	100.86664					0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	101.64603	0.00000	101.62932					0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	9.24000	101.42950	9.18500	101.68318					0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	101.10469	0.00000	101.08633					0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.61000	101.50832	9.55500	101.83194					0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	102.45042	0.00000	102.43217					0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	101.21634	0.00000	101.19824					0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	102.13954	0.00000	102.12087					0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	101.31485	0.00000	101.29730					0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	101.02013	0.00000	101.00226					0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.51209	0.00000	100.49412					0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.45500	105.00371	7.41000	105.04391					0.00	0	680,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	102.47450	0.00000	102.45544					0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	9.01000	111.18028	8.96500	111.35481					0.00	0	10,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.94500	33.49250	10.88500	33.67432					0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.85500	101.67980	7.81000	101.70167					0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	99.90291	0.00000	99.88326					0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	99.89740	0.00000	99.87668					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9A	On 23/03/2016	Spot Bond	8.20500	102.65044		8.16000	102.70817			0.00	0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.45793		0.00000	100.43805			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	101.06926		0.00000	101.04781			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.37072		0.00000	100.34786			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.20987		0.00000	100.18760			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.04005		0.00000	100.02005			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.92340		0.00000	100.90225			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	89.06050		0.00000	89.04202			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.87441		0.00000	100.85436			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	99.84585		0.00000	99.82627			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	99.83185		0.00000	99.81052			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	101.46950		0.00000	101.44914			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.01888		0.00000	100.04152			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	85.26777		0.00000	85.24866			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.64852		0.00000	100.63084			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	101.22017		0.00000	101.19921			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.55923		0.00000	100.53853			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.52897		0.00000	100.50935			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.16175		0.00000	100.14006			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.51040		0.00000	100.49145			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.50028		0.00000	100.48210			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.49991		0.00000	100.48174			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	101.42762		0.00000	101.40866			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.58033		0.00000	100.55927			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		10.11500	104.10269		10.05500	104.45489			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.57660		0.00000	100.55567			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		10.15000	102.88244		10.09000	103.24221			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.58033		0.00000	100.55927			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.51901		0.00000	100.50016			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.82116		0.00000	100.80220			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.70500	103.26780		8.66000	103.30382			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	104.22318		0.00000	104.19789			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	101.06330		0.00000	101.04054			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		10.39000	100.80804		10.34500	101.05740			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.19683		0.00000	100.17447			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.16778		0.00000	100.14973			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.46000	114.97184		12.42500	115.06015			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	111.42494		0.00000	111.40208			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond		0.00000	102.03129		0.00000	102.01624			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	101.10485		0.00000	101.07915			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.09000	163.39980		2.09000	163.35442			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		9.02500	103.64896		8.97500	103.86204			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NPL08	On 10/03/2015	Spot Bond	0.00000		100.66145		0.00000	100.64345			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000		100.63848		0.00000	100.62141			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.65500		105.13899		9.60500	105.34471			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.98525		0.00000	100.96594			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.99999		0.00000	100.98271			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		101.20983		0.00000	101.19210			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.92864		0.00000	100.91042			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.96407		0.00000	100.94517			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.85500		105.92245		9.80500	106.17850			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.99953		0.00000	100.97994			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.96413		0.00000	100.94522			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.98531		0.00000	100.96599			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.05500		105.15930		10.00500	105.36122			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		101.05616		0.00000	101.03547			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		101.01369		0.00000	100.99382			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.99946		0.00000	100.97987			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		101.26795		0.00000	101.24314			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		101.18181		0.00000	101.15867			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		101.02777		0.00000	101.00762			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.20500		105.35464		7.16000	105.33572			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.85000		117.28958		8.80500	117.44292			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.17000		123.63927		9.11500	123.96790			0.00	0	700,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.98500		170.32315		1.98500	170.27633			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.47000		126.38520		9.41000	126.89925			0.00	0	310,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC10	On 18/04/2014	Spot Bond	0.00000	99.90571	0.00000	99.88666				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	99.90814	0.00000	99.88956				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.66410	0.00000	101.64374				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	101.46719	0.00000	101.44770				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.58712	0.00000	100.56950				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.48136	0.00000	100.46051				0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.92719	0.00000	100.90779				0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.96047	0.00000	100.94039				0.00	0	270,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000	101.09710	0.00000	101.07371				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	101.37877	0.00000	101.34927				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.42096	100.00000	17.37734				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	30.55094	100.00000	30.47528				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.98500	102.51742	6.94000	107.01435				0.00	0	120,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	16.23920	100.00000	16.19853				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	97.57000	0.00000	97.57000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	56.90135	100.00000	56.76199				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	101.14203	0.00000	101.12336				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	99.89081	0.00000	99.87262				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.84810	0.00000	100.82988				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.77527	0.00000	100.75708				0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000	101.02488	0.00000	101.00886				0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000	100.89677	0.00000	100.88075				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.93822	0.00000	100.91888				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC002	On 31/12/2018	Spot Bond	0.00000	100.70450		0.00000	100.68505			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.69521		0.00000	100.67718			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.55235		0.00000	100.53424			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.54321		0.00000	100.52540			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.60523		0.00000	100.58506			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.57311		0.00000	100.55433			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.55402		0.00000	100.53584			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.63711		0.00000	100.61590			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.59801		0.00000	100.57841			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.57394		0.00000	100.55513			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.67231		0.00000	100.64996			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.62702		0.00000	100.60647			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.59718		0.00000	100.57760			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	101.36519		0.00000	101.34662			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	101.40891		0.00000	101.38979			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	101.42859		0.00000	101.40921			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	101.47230		0.00000	101.45237			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	101.66026		0.00000	101.63794			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	101.70397		0.00000	101.68109			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	101.62304		0.00000	101.60147			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.75500	103.84794		6.71000	103.84817			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.67500	97.31277		6.62500	97.31517			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.19000	39.16409		8.13000	39.42002			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.75500	110.12479		6.71000	110.16841		1,716,465,888,792,000.00	34,487,918,400	30,457,619,400.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R158	On 15/09/2015	Spot Bond	6.75500	110.12479	6.71000	110.16841			0.00		0	0.00	
R158P	On 15/09/2015	Spot Bond	6.65500	91.18047	6.61000	91.22038			0.00		0	0.00	
R159	On 15/09/2016	Spot Bond	6.75500	115.96881	6.71000	116.05589			0.00		0	0.00	
R159P	On 15/09/2016	Spot Bond	6.58500	85.54197	6.54000	85.61688			0.00		0	0.00	
R186	On 21/12/2026	Spot Bond	8.37000	119.79987	8.31000	120.29033			6,831,037,179,891,000.00		16,133,474,300	37,568,417,900.00	
R187P	On 21/12/2026	Spot Bond	8.11000	36.49731	8.05000	36.75717			0.00		0	0.00	
R188P	On 21/12/2027	Spot Bond	8.03000	34.06458	7.97000	34.32709			0.00		0	0.00	
R197	On 07/12/2023	Spot Bond	1.58000	282.04062	1.58000	281.96620			32,835,812,800,000.00		20,782,160,000	31,681,000,000.00	
R201	On 21/12/2014	Spot Bond	6.30500	104.39645	6.25500	104.41208			34,047,000,000,000.00		5,400,000,000	70,800,000,000.00	
R202	On 07/12/2033	Spot Bond	1.82000	223.38901	1.82000	223.32861			177,018,896,600,000.00		97,263,130,000	53,147,900,000.00	
R2023	On 28/02/2023	Spot Bond	8.21000	98.13760	8.15500	98.45252			497,947,885,628,000.00		60,651,386,800	20,367,486,800.00	
R203	On 15/09/2017	Spot Bond	7.51000	102.91918	7.47500	103.00375			4,091,040,737,957,000.00		44,745,770,700	08,051,470,700.00	
R2030	On 31/01/2030	Spot Bond	8.87000	94.34145	8.78000	95.03971			426,406,623,000,000.00		48,072,900,000	04,212,100,000.00	
R2037	On 31/01/2037	Spot Bond	9.04000	96.58459	8.97000	97.20789			117,998,742,128,000.00		13,052,958,200	89,948,058,200.00	
R204	On 21/12/2018	Spot Bond	7.76000	103.48070	7.71500	103.63420			1,513,210,413,144,000.00		95,001,341,900	90,426,370,000.00	
R2048	On 28/02/2048	Spot Bond	9.13000	97.16278	9.05500	97.89861			1,423,728,245,797,000.00		55,939,566,900	99,873,866,900.00	
R207	On 15/01/2020	Spot Bond	7.97500	98.53441	7.92500	98.73595			5,253,986,945,487,500.00		58,807,140,500	84,565,640,500.00	
R208	On 31/03/2021	Spot Bond	8.09000	93.28669	8.03500	93.54262			2,633,649,506,227,000.00		25,543,820,300	08,887,685,900.00	
R209	On 31/03/2036	Spot Bond	8.97000	74.37872	8.90000	74.89340			2,279,949,024,327,000.00		54,174,919,100	71,864,230,500.00	
R210	On 31/03/2028	Spot Bond	1.69000	167.21233	1.69000	167.16774			1,995,552,000,000.00		1,180,800,000	29,392,600,100.00	
R211	On 31/01/2017	Spot Bond	0.97000	127.08063	0.97000	127.04920			4,074,000,000,000.00		4,200,000,000	27,421,366,400.00	
R212	On 31/01/2022	Spot Bond	1.53500	132.54354	1.53500	132.50871			9,916,100,000,000.00		6,460,000,000	04,434,958,100.00	
R213	On 28/02/2031	Spot Bond	8.84500	84.88323	8.75500	85.55627			1,117,366,508,414,500.00		26,327,474,100	33,867,667,300.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 28/02/2041	Spot Bond	9.05000	75.26947		8.97500	75.84582			2,148,012,269,100,000.00	37,349,422,000	38,799,822,000.00
R226C	On 15/09/2014	Spot Bond	6.27500	97.46973		6.22500	97.47317			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.81500	94.08184		6.77000	94.10209			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.65500	91.18047		6.61000	91.22038			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.57500	88.37479		6.53000	88.43293			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.58500	85.54197		6.54000	85.61688			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.36000	98.88008		6.31000	98.87189			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.31000	95.87199		6.26000	95.88730			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.72500	92.50056		6.68000	92.53133			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.59500	89.68060		6.55000	89.73032			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.57500	86.85441		6.53000	86.92155			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.63500	83.95923		6.59000	84.04228			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.48500	79.17005		7.45000	79.23908			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.53500	76.17883		7.50000	76.25799			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.76500	72.73658		7.72000	72.85321			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.74500	70.08122		7.70000	70.20885			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.72500	67.53582		7.68000	67.67352			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.71500	65.05982		7.67000	65.20662			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.93500	61.82924		7.88500	62.00008			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.91500	59.54624		7.86500	59.72518			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	8.01000	56.90496		7.95500	57.10918			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.98000	54.83501		7.92500	55.04643			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.95000	52.85561		7.89500	53.07351			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.92000	50.96238		7.86500	51.18609			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R343C	On 21/06/2023	Spot Bond		7.88000	49.19459		7.82500	49.42371			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.84000	47.50643		7.78500	47.74042			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.31000	43.65995		8.25000	43.90698			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.27000	42.09052		8.21000	42.34097			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.23000	40.59313		8.17000	40.84653			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.19000	39.16409		8.13000	39.42002			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.15000	37.79991		8.09000	38.05799			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.11000	36.49731		8.05000	36.75717			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.07000	35.25317		8.01000	35.51451			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.03000	34.06458		7.97000	34.32709			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.04888		0.00000	100.02439			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	101.16651		0.00000	101.14314			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.02966		0.00000	100.04868			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	99.99962		0.00000	99.97664			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	14.76971		100.00000	14.73272			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	6.75371		100.00000	6.73699			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	18.35177		100.00000	18.30732			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.81161		0.00000	100.79176			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.32950		0.00000	100.30908			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.74326		0.00000	100.72265			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	101.26835		0.00000	101.24924			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond		0.00000	101.00304		0.00000	100.98686			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	101.10530		0.00000	101.08747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.41855		0.00000	100.40028			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	99.90553		0.00000	99.88641			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	101.09175		0.00000	101.07190			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.84419		0.00000	101.82300			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	101.43798		0.00000	101.41708			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.75348		0.00000	100.73318			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.27224		0.00000	100.25478			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	99.90608		0.00000	99.88710			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000	102.46527		0.00000	102.44926			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.93416		0.00000	100.91420			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.83377		0.00000	100.81277			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.87404		0.00000	100.85397			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	101.95625		0.00000	101.92778			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.50620		0.00000	100.47591			0.00	4,700,000,000	2,350,000,000.00
RP006	On 30/04/2019	Spot Bond	0.00000	102.46978		0.00000	102.43625			0.00	2,300,000,000	1,150,000,000.00
RP007	On 30/04/2016	Spot Bond	0.00000	102.21160		0.00000	102.18162			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	102.21160		0.00000	102.18162			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.61090		0.00000	100.58080			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.68111		0.00000	100.64765			0.00	780,000,000	390,000,000.00
RP016	On 10/12/2015	Spot Bond	0.00000	101.06141		0.00000	101.03290			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	104.68580		12.35000	104.65116			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.88746		0.00000	100.86361			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	14.61099		100.00000	14.57440			732,000,000,000,000.00	7,320,000,000	3,660,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP021	On 10/06/2014	Spot Bond	0.00000		100.83046	0.00000	100.80809				0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		101.27500	0.00000	101.25281				0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.06451	0.00000	100.04300				0.00	0	100,000,000.00
RP025	On 21/01/2015	Spot Bond	0.00000		99.89601	0.00000	99.87501				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		101.20786	0.00000	101.18366				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.53307	100.00000	2.52687				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		13.75496	100.00000	13.72127				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		25.37374	100.00000	25.31020				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.40582	100.00000	14.38817				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		20.29175	100.00000	20.24093				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		106.27521	0.00000	106.23108				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		103.30691	0.00000	103.26331				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.39000		102.82368	9.33500	103.08144				0.00	0	590,000,000.00
RW23	On 10/12/2023	Spot Bond	9.46000		103.63306	9.40500	103.95152				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.99500		105.47839	9.90500	106.14821				0.00	0	0.00
SA063U	On 23/05/2014	Spot Bond	100.00000		91.02244	100.00000	90.79602				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		98.79704	0.00000	98.92748				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.00500		110.78318	7.96000	110.86753				0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		101.11845	0.00000	101.09645				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.56000		103.91500	9.52500	103.99385				0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		99.87878	0.00000	99.85839				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.66410	0.00000	100.64202				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		101.66938	0.00000	101.64752				0.00	500,000,000	250,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK18	On 24/10/2020	Spot Bond	0.00000	99.85179	0.00000	99.83039		0.00		0	0.00	
SBK19	On 24/10/2019	Spot Bond	0.00000	99.85487	0.00000	99.83388		0.00		0	0.00	
SBK7	On 24/05/2015	Spot Bond	7.85500	105.65533	7.81000	105.68034		0.00		0	1,070,000,000.00	
SBK9	On 10/04/2018	Spot Bond	9.36000	97.02674	9.31500	97.14659		0.00		0	390,000,000.00	
SBN27	On 15/09/2015	Spot Bond	8.21500	108.09582	8.17000	108.13403		0.00		0	0.00	
SBN29	On 15/09/2015	Spot Bond	8.07500	108.28808	8.03000	108.32679		0.00		0	0.00	
SBN31	On 15/09/2015	Spot Bond	8.00500	108.38438	7.96000	108.42336		0.00		0	0.00	
SBN33	On 15/09/2017	Spot Bond	8.91000	98.82169	8.87500	98.89829		0.00		0	0.00	
SBN34	On 15/09/2015	Spot Bond	8.15000	108.18502	8.10500	108.22347		0.00		0	0.00	
SBN35	On 15/09/2015	Spot Bond	8.11500	108.23310	8.07000	108.27167		0.00		0	0.00	
SBN45	On 15/09/2017	Spot Bond	0.00000	100.60105	0.00000	100.58101		0.00		0	0.00	
SBN49	On 02/06/2014	Spot Bond	0.00000	100.61818	0.00000	100.60466		0.00		0	0.00	
SBN50	On 23/09/2014	Spot Bond	0.00000	100.58421	0.00000	100.55905		0.00		0	0.00	
SBN51	On 03/10/2016	Spot Bond	0.00000	100.28507	0.00000	100.26351		0.00		0	0.00	
SBS13	On 22/09/2017	Spot Bond	8.56000	101.60982	8.52500	101.68964		0.00		0	0.00	
SBS15	On 26/04/2016	Spot Bond	0.00000	100.20022	0.00000	100.18191		0.00		0	0.00	
SBS16	On 22/09/2018	Spot Bond	0.00000	100.47393	0.00000	100.45338		0.00		0	0.00	
SBS18	On 23/06/2018	Spot Bond	0.00000	104.59100	0.00000	104.57276		0.00		5,400,000,000	5,400,000,000.00	
SBS19	On 23/06/2021	Spot Bond	9.24000	108.04604	9.18500	108.31300		0.00		0	200,000,000.00	
SBS20	On 15/05/2026	Spot Bond	10.02000	104.43898	9.96000	104.82771		0.00		0	0.00	
SBS21	On 15/05/2026	Spot Bond	0.00000	101.27141	0.00000	101.24957		0.00		0	0.00	
SBS22	On 24/05/2015	Spot Bond	0.00000	101.59047	0.00000	101.57314		0.00		0	0.00	
SBS23	On 23/05/2017	Spot Bond	0.00000	101.27752	0.00000	101.25793		0.00		0	0.00	
SBS24	On 24/05/2019	Spot Bond	0.00000	103.76372	0.00000	103.74504		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS25	On 24/05/2019	Spot Bond		8.86000	103.55305		8.81500	103.71022			0.00	0	1,440,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	9.77576		100.00000	9.75389			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.75000	103.91219		9.69500	104.23451			0.00	0	2,500,000,000.00
SBS3	On 25/05/2026	Spot Bond		9.07000	96.90985		9.01000	97.30400			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.79000	97.33191		9.73500	97.58468			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond		7.93500	110.10600		7.89000	110.17678			0.00	0	100,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.11000	270.72141		2.11000	270.64608			844,000,000,000.00	400,000,000	200,000,000.00
SBSI12	On 31/01/2017	Spot Bond		1.67000	124.71610		1.67000	124.68286			1,906,806,000,000.00	1,141,800,000	570,900,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	104.62000		0.00000	104.92000			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	9.30574		100.00000	9.28320			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	122.82983		2.24000	122.79518			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	100.24498		6.50000	100.22746			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.65726		0.00000	100.63462			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.34330		0.00000	100.32207			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	101.98068		0.00000	101.95904			0.00	0	200,000,000.00
SHS05	On 29/06/2017	Spot Bond		9.54000	100.46000		9.50500	100.52785			0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond		0.00000	101.71021		0.00000	101.68858			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS07	On 10/04/2016	Spot Bond	0.00000	100.14122		0.00000	100.12005			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.47070		0.00000	100.45075			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.43198		0.00000	100.41319			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	101.25169		0.00000	101.23397			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	9.90959		100.00000	9.88478			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.72303		0.00000	100.70240			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.05500	104.91218		8.01000	104.98550			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.36000	99.13705		9.31500	99.26737			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.86000	98.96450		8.82500	99.04137			0.00	0	1,890,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	101.08548		0.00000	101.06671			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	101.06446		0.00000	101.04473			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	101.42388		0.00000	101.40530			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	101.07201		0.00000	101.05214			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	101.56052		0.00000	101.53978			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.61000	104.88939		8.57500	104.93494			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.13837		0.00000	100.12015			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.53515		0.00000	100.51790			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.01854		0.00000	99.99992			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.64000	92.95031		9.58500	93.16198			0.00	0	2,420,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.94170		0.00000	100.92015			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.47211		0.00000	100.44973			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	99.84049		0.00000	99.82024			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.69800	85.64341		9.64300	85.86960			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.76000	85.36459		9.70500	85.58971			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN006	On 21/12/2014	Spot Bond	7.55000	103.57338		7.50000	103.58526			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.23500	93.12266		9.18500	93.30706			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.62592		0.00000	100.60436			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.69000	99.45196		8.65500	99.52978			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.34000	106.20025		2.34000	106.17001			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.71000	99.87053		8.66500	100.01463			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	99.79574		0.00000	99.77945			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	101.29382		0.00000	101.26724			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.79000	108.43972		9.73000	108.85885			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.83280		0.00000	100.81368			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.18995		0.00000	100.17034			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.59360		0.00000	100.57313			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.07500	76.18923		9.98500	76.75893			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000	100.01652		0.00000	99.99992			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	99.90278		0.00000	99.88315			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	99.91129		0.00000	99.89651			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond	0.00000	99.80765		0.00000	99.79286			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000	99.80772		0.00000	99.79293			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond	0.00000	99.71177		0.00000	99.69576			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond	0.00000	99.58466		0.00000	99.56869			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000	99.56867		0.00000	99.55270			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond	0.00000	99.53631		0.00000	99.52032			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1053	On 16/05/2014	Spot Bond	0.00000	99.53696	0.00000	99.52099		0.00		0	0.00	
SY1054	On 20/05/2014	Spot Bond	0.00000	99.47212	0.00000	99.45612		0.00		0	0.00	
SY1056	On 22/05/2014	Spot Bond	0.00000	99.43928	0.00000	99.42326		0.00		0	0.00	
SY1057	On 27/05/2014	Spot Bond	0.00000	99.35329	0.00000	99.33712		0.00		0	0.00	
SY1063	On 10/06/2014	Spot Bond	0.00000	99.13044	0.00000	99.11434		0.00		0	0.00	
SY1065	On 17/06/2014	Spot Bond	0.00000	99.00757	0.00000	98.99130		0.00		0	0.00	
SY1066	On 17/04/2014	Spot Bond	100.00000	66.66667	100.00000	99.72678		0.00		0	0.00	
SY1067	On 18/06/2014	Spot Bond	0.00000	98.99024	0.00000	98.97395		0.00		0	0.00	
SY1068	On 16/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
SY1069	On 05/05/2014	Spot Bond	0.00000	99.70893	0.00000	99.69276		0.00		0	0.00	
SY1071	On 08/05/2014	Spot Bond	0.00000	99.67121	0.00000	99.65555		0.00		0	0.00	
SY1072	On 09/06/2014	Spot Bond	100.00000	87.32057	100.00000	87.11217		0.00		0	0.00	
SY1073	On 12/05/2014	Spot Bond	0.00000	99.59641	0.00000	99.58027		0.00		0	0.00	
SY1074	On 21/05/2014	Spot Bond	100.00000	91.47870	100.00000	100.00000		0.00		0	0.00	
SZ18	On 30/09/2015	Spot Bond	7.21500	107.74227	7.17000	107.78568		0.00		0	280,000,000.00	
SZ25	On 30/09/2025	Spot Bond	8.97000	100.62179	8.91000	101.02368		0.00		0	0.00	
T018	On 15/07/2014	Spot Bond	100.00000	84.71779	100.00000	84.53160		0.00		0	0.00	
TF105U	On 25/10/2014	Spot Bond	100.00000	64.78123	100.00000	64.62082		0.00		0	0.00	
TF108U	On 22/02/2016	Spot Bond	100.00000	29.38061	100.00000	29.30703		0.00		0	0.00	
TFS110	On 18/04/2016	Spot Bond	0.00000	99.91497	0.00000	99.89774		0.00		0	0.00	
TFS112	On 02/05/2016	Spot Bond	0.00000	101.30968	0.00000	101.29140		0.00		0	0.00	
TFS116	On 18/08/2014	Spot Bond	0.00000	100.96149	0.00000	100.94444		0.00		0	0.00	
TFS117	On 02/09/2018	Spot Bond	0.00000	100.83762	0.00000	100.81840		0.00		0	0.00	
TFS119	On 25/04/2014	Spot Bond	0.00000	99.88461	0.00000	99.87018		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS120	On 21/05/2014	Spot Bond	0.00000		98.76908		0.00000	98.76599			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.90360		0.00000	100.88670			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.49685		0.00000	100.47839			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.52337		0.00000	100.50396			0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000		99.01326		0.00000	98.99734			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		101.30499		0.00000	101.28698			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.00500		103.30127		7.96000	103.37217			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		99.90283		0.00000	99.88343			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		99.90010		0.00000	99.88014			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.90627		7.83000	101.88465			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		99.90434		0.00000	99.88523			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		99.90092		0.00000	99.88113			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		101.56393		0.00000	101.54273			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		99.90434		0.00000	99.88523			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		99.90092		0.00000	99.88113			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		101.74459		7.16000	101.72483			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		99.89422		0.00000	99.87309			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		99.89477		0.00000	99.87375			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		99.88165		0.00000	99.85801			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		99.88342		0.00000	99.86015			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		99.82974		0.00000	99.79576			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		99.83589		0.00000	99.80313			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		99.90448		0.00000	99.88539			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A2	On 18/07/2041	Spot Bond	0.00000	99.90010		0.00000	99.88014			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	102.07483		8.73000	102.05073			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	99.90489		0.00000	99.88588			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	99.90092		0.00000	99.88113			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.23000	98.38653		9.18500	98.51448			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.05566		100.00000	6.14740			0.00	3,900,000,000	22,700,000,000.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.05844		100.00000	6.46045			0.00	42,400,000,000	83,200,000,000.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	99.89395		0.00000	99.87276			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	99.89545		0.00000	99.87457			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.06130		100.00000	6.78244			0.00	3,200,000,000	6,700,000,000.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	99.88192		0.00000	99.85834			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	99.88247		0.00000	99.85899			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.06635		100.00000	7.35487			0.00	4,500,000,000	4,500,000,000.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	99.83930		0.00000	99.80722			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	99.83875		0.00000	99.80656			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.09256		100.00000	10.35121			0.00	1,610,000,000	3,110,000,000.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	99.90633		0.00000	99.88735			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.75532		101.06155	5.74094			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	99.90489		0.00000	99.88588			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	108.60431		0.00000	108.58498			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	99.89258		0.00000	99.87113			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	99.88712		0.00000	99.86456			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	99.82920		0.00000	99.79511			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.34183		0.00000	100.32411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A2	On 18/01/2016	Spot Bond	0.00000	99.90832		0.00000	99.88975			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	99.90699		0.00000	99.88815			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	99.90832		0.00000	99.88975			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	99.90699		0.00000	99.88815			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	99.90633		0.00000	99.88735			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	99.90912		0.00000	99.89071			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	99.90699		0.00000	99.88815			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	99.89968		0.00000	99.87936			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	99.89968		0.00000	99.87936			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	99.89968		0.00000	99.87936			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	99.88908		0.00000	99.86661			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	99.88643		0.00000	99.86343			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	99.88974		0.00000	99.86741			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	99.83719		0.00000	99.80420			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	99.83393		0.00000	99.80028			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	99.83523		0.00000	99.80185			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.50500	108.84083		8.46000	108.86079			0.00	0	1,000,000,000.00
TL20	On 22/02/2020	Spot Bond	10.17500	83.06225		10.12500	83.22799		101,750,000,000,000.00		10,000,000,000	45,800,000,000.00
TN17	On 14/11/2017	Spot Bond	8.35000	106.65580		8.31500	106.73997			0.00	0	4,150,000,000.00
TN20	On 17/09/2020	Spot Bond	9.29000	106.61902		9.23500	106.86427		1,792,156,196,000,000.00		192,912,400	16,007,501,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.65719		100.00000	0.65512			0.00	0	00,000,000,000.00
TN23	On 06/11/2023	Spot Bond	9.39000	113.58757		9.33500	113.92167			0.00	0	11,080,000,000.00
TN25	On 19/08/2025	Spot Bond	9.57000	100.99386		9.51000	101.37760			0.00	0	14,280,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond	9.51500	99.13954		9.45500	99.55269			1,383,481,000.00	145,400	6,811,645,400.00
TNF16	On 10/06/2016	Spot Bond	0.00000	101.32069		0.00000	101.30282			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	102.08283		0.00000	102.06407			0.00	0	1,520,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	101.19970		0.00000	101.18114			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	101.14296		0.00000	101.12332			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	101.17357		0.00000	101.15341			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	101.17670		0.00000	101.15648			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	101.32766		0.00000	101.30486			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	101.64072		0.00000	101.61254			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.41428		0.00000	100.39556			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.18755		0.00000	100.16752			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.19161		0.00000	100.17118			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	100.00000	1.54831		100.00000	1.54308		3,740,000,000,000,000.00	37,400,000,000	50,000,000,000.00	
TPDA05	On 10/04/2019	Spot Bond	100.00000	1.54831		100.00000	1.54308		3,819,000,000,000,000.00	38,190,000,000	00,000,000,000.00	
TR30	On 31/12/2099	Spot Bond	10.00000	99.64104		10.00000	99.61347			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.64995		9.75000	99.62308			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.65910		100.00000	9.63336			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.98530			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	99.88314		0.00000	99.86853			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	99.57903		0.00000	99.56400			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	99.38531		0.00000	99.37067			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	97.34025		0.00000	97.32442			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000	99.77809		0.00000	99.76330			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	96.64059		0.00000	96.62459			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP153		On 27/11/2014	Spot Bond	0.00000	96.46021	0.00000	96.44441			0.00	0	0.00
TSP154		On 12/06/2014	Spot Bond	0.00000	99.14965	0.00000	99.13446			0.00	0	0.00
TSP155		On 24/07/2014	Spot Bond	0.00000	98.48017	0.00000	98.46466			0.00	0	0.00
TSP156		On 22/01/2015	Spot Bond	0.00000	95.37480	0.00000	95.35828			0.00	0	0.00
TSP157		On 07/08/2014	Spot Bond	0.00000	98.08019	0.00000	98.06305			0.00	0	0.00
TSP158		On 05/02/2015	Spot Bond	0.00000	94.36501	0.00000	94.34585			0.00	0	0.00
TSP159		On 21/08/2014	Spot Bond	0.00000	97.86712	0.00000	97.85019			0.00	0	0.00
TSP160		On 19/02/2015	Spot Bond	0.00000	94.13044	0.00000	94.11565			0.00	0	0.00
TSP161		On 05/03/2015	Spot Bond	0.00000	93.99702	0.00000	93.97837			0.00	0	0.00
TSP162		On 18/09/2014	Spot Bond	0.00000	97.36659	0.00000	97.34949			0.00	0	0.00
TSP163		On 19/03/2015	Spot Bond	0.00000	93.84253	0.00000	93.82421			0.00	0	0.00
TSP164		On 02/04/2015	Spot Bond	0.00000	93.62107	0.00000	93.60284			0.00	0	0.00
TTO01U		On 28/08/2019	Spot Bond	100.00000	13.52819	100.00000	13.49431			0.00	0	0.00
TWC02U		On 17/04/2014	Spot Bond	100.00000	68.53067	100.00000	99.72678			0.00	0	0.00
TWC038		On 14/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC039		On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TWC03U		On 15/04/2014	Spot Bond	100.00000	68.61469	100.00000	68.61468			0.00	0	0.00
TWC040		On 22/04/2014	Spot Bond	0.00000	101.30262	0.00000	101.28764			0.00	0	0.00
TWC042		On 23/04/2014	Spot Bond	0.00000	101.27267	0.00000	101.25770			0.00	0	0.00
TWC043		On 23/04/2014	Spot Bond	0.00000	100.93515	0.00000	100.91903			0.00	0	0.00
TWC044		On 15/08/2014	Spot Bond	0.00000	100.96296	0.00000	100.94589			0.00	0	0.00
TWC045		On 15/05/2014	Spot Bond	0.00000	100.90904	0.00000	100.89281			0.00	0	0.00
TWC047		On 21/07/2014	Spot Bond	0.00000	100.09999	0.00000	100.08333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC048	On 22/07/2014	Spot Bond	0.00000	100.04948		100.00000	81.38236			0.00	42,500,000,000	35,000,000,000.00
TWC049	On 24/07/2014	Spot Bond	100.00000	78.83369		100.00000	78.66379			0.00	0	0.00
TWC050	On 26/05/2014	Spot Bond	100.00000	93.01717		100.00000	100.00000			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000	101.06545		0.00000	101.04708			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	100.00000	78.83369		100.00000	78.66379			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000	100.94945		0.00000	100.93308			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	100.00000	78.83369		100.00000	78.66379			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.49000	107.32419		9.43500	107.58154			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	99.91352		0.00000	99.89602			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	99.89625		0.00000	99.87526			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.23596		0.00000	100.21109			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.85000	101.90611		9.81500	101.97924			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.35466		0.00000	100.33742			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.34681		0.00000	100.32841			0.00	0	22,500,000,000.00
VKE01	On 08/05/2015	Spot Bond	0.00000	101.26430		0.00000	101.24423			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	101.30738		0.00000	101.28665			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	101.30925		0.00000	101.28849			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.38183		0.00000	100.36167			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.39269		0.00000	100.37199			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.11500	115.16589		7.07000	115.23684			0.00	0	9,800,000,000.00
WS05	On 01/08/2018	Spot Bond	1.45000	234.21962		1.45000	234.15860			290,000,000,000.00	200,000,000	200,000,000.00
WSP1	On 28/05/2015	Spot Bond	7.05500	105.51487		7.01000	105.54299			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	8.01500	106.13226		7.98000	106.20577			0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.31500	106.27122		8.27000	106.43527			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.60000	105.33540		8.55000	105.54809			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.63000	105.40070		8.57500	105.66826			7,249,200,000,000.00	840,000,000	3,340,000,000.00
Z014	On 30/06/2015	Spot Bond	6.70500	92.36407		6.66000	92.39580			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.34000	98.73094		6.29000	98.72403			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.63500	90.64056		6.59000	90.68387			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.32000	96.22298		6.27000	96.23543			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.70500	92.34724		6.66000	92.37908			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.70500	66.22462		7.66000	66.36769			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	35.12112		100.00000	35.05449			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	18.59005		100.00000	18.55478			0.00	0	0.00

Total for j-Bonds : **73,899,461,315,040,500.00** **14,644,059,500** **104 673 327 300.00**

Grand Total: **73,899,462,061,153,200.00** **14,644,086,090** **104 676 771 494.00**