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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/04/2014

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		10.56950	10.56950		10.55140	10.55140		9.36	0.00	0	0.00
\$ / R	On 22/04/2014	Any day expiry	10.45	Call	135.32590	0.13533	128.64720	0.12865	135.326	10.53	0.00	0	1,500.00
\$ / R	On 22/04/2014	Any day expiry	10.75	Call	10.56330	0.01056	15.67850	0.01568	10.563	11.77	0.00	0	1,500.00
\$ / R	On 25/04/2014	Any day expiry		10.56600	10.56600		10.55280	10.55280		10.70	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.96	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	626.61440	0.62661	613.33370	0.61333	626.614	15.93	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	248.28830	0.24829	266.53760	0.26654	248.288	12.60	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	0.03740	0.00004	0.02510	0.00003	0.037	23.88	0.00	0	500.00
\$ / R	On 29/04/2014	Any day expiry		10.57140	10.57140		10.55470	10.55470		10.98	0.00	0	0.00
\$ / R	On 29/04/2014	Any day expiry	10.57	Call	89.03520	0.08904	94.62640	0.09463	89.035	11.10	0.00	0	10,000.00
\$ / R	On 13/05/2014	Any day expiry		10.59480	10.59480		10.58320	10.58320		11.93	0.00	0	0.00
\$ / R	On 13/05/2014	Any day expiry	10.10	Call	503.66600	0.50367	493.88790	0.49389	503.666	11.50	0.00	0	1,000.00
\$ / R	On 13/05/2014	Any day expiry	10.40	Call	253.26620	0.25327	248.71440	0.24871	253.266	11.76	0.00	0	1,000.00
\$ / R	On 13/05/2014	Any day expiry	10.90	Call	49.09140	0.04909	53.78790	0.05379	49.091	13.43	0.00	0	1,500.00
\$ / R	On 26/05/2014	Any day expiry		10.61550	10.61550		10.60730	10.60730		12.24	0.00	0	10,150.00
\$ / R	On 27/05/2014	Any day expiry		10.61680	10.61680		10.60890	10.60890		12.29	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.01110	0.00001	0.03800	0.00004	0.011	19.41	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	501.79820	0.50180	496.99520	0.49700	501.798	11.82	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		10.61820	10.61820	10.61060	10.61060		12.35	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	295.97510	0.29598		309.17800	0.30918	295.975	13.22	0.00	0	500.00
\$ / R	12.20	Call	Any day expiry	3.19190	0.00319		3.29790	0.00330	3.192	18.37	0.00	0	500.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.63960	10.63960		10.63750	10.63750		12.63	417,540,462.40	39,244	998,330.00
\$ / R	8.64	Put	Foreign Exchange Future	0.67340	0.00067		0.45030	0.00045	0.673	19.05	0.00	0	24,582.00
\$ / R	8.78	Put	Foreign Exchange Future	0.90150	0.00090		0.60190	0.00060	0.902	18.25	0.00	0	15,489.00
\$ / R	8.80	Put	Foreign Exchange Future	0.94040	0.00094		0.62780	0.00063	0.940	18.13	0.00	0	920.00
\$ / R	9.75	Put	Foreign Exchange Future	10.50210	0.01050		9.06330	0.00906	10.502	13.12	0.00	0	250.00
\$ / R	9.78	Put	Foreign Exchange Future	11.64160	0.01164		10.23540	0.01024	11.642	13.02	0.00	0	920.00
\$ / R	9.97	Put	Foreign Exchange Future	22.12630	0.02213		21.45370	0.02145	22.126	12.35	0.00	0	24,582.00
\$ / R	10.00	Put	Foreign Exchange Future	24.44230	0.02444		23.99490	0.02399	24.442	12.25	0.00	0	15,000.00
\$ / R	10.01	Put	Foreign Exchange Future	25.26380	0.02526		25.15800	0.02516	25.264	12.21	0.00	0	50.00
\$ / R	10.02	Put	Foreign Exchange Future	26.11120	0.02611		26.37460	0.02637	26.111	12.18	0.00	0	6,000.00
\$ / R	10.13	Put	Foreign Exchange Future	40.87620	0.04088		42.93780	0.04294	40.876	12.15	0.00	0	15,489.00
\$ / R	10.15	Put	Foreign Exchange Future	44.41220	0.04441		46.63660	0.04664	44.412	12.18	0.00	0	47,500.00
\$ / R	10.50	Call	Foreign Exchange Future	287.64610	0.28765		291.08800	0.29109	287.646	12.53	0.00	0	6,000.00
\$ / R	10.50	Put	Foreign Exchange Future	148.04610	0.14805		153.58800	0.15359	148.046	12.53	0.00	0	15,000.00
\$ / R	10.57	Put	Foreign Exchange Future	179.41560	0.17942		186.47120	0.18647	179.416	12.60	0.00	0	11,250.00
\$ / R	10.63	Put	Foreign Exchange Future	210.70530	0.21071		219.51110	0.21951	210.705	12.74	0.00	0	11,250.00
\$ / R	10.65	Put	Foreign Exchange Future	222.22000	0.22222		231.10950	0.23111	222.220	12.82	0.00	0	2,350.00
\$ / R	10.67	Put	Foreign Exchange Future	234.02580	0.23403		0.00000	0.00000	234.026	12.90	23,402.58	100	100.00
\$ / R	10.75	Put	Foreign Exchange Future	284.05940	0.28406		293.22080	0.29322	284.059	13.20	0.00	0	201.00
\$ / R	10.90	Put	Foreign Exchange Future	388.72440	0.38872		397.88360	0.39788	388.724	13.78	0.00	0	7,000.00
\$ / R	10.95	Call	Foreign Exchange Future	115.94900	0.11595		122.91960	0.12292	115.949	13.98	0.00	0	5,000.00
\$ / R	11.00	Call	Foreign Exchange Future	104.76110	0.10476		111.60930	0.11161	104.761	14.17	0.00	0	25,000.00
\$ / R	11.00	Put	Foreign Exchange Future	465.16110	0.46516		474.10930	0.47411	465.161	14.17	0.00	0	5,000.00
\$ / R	11.01	Call	Foreign Exchange Future	102.65780	0.10266		109.47820	0.10948	102.658	14.21	0.00	0	50.00
\$ / R	11.01	Put	Foreign Exchange Future	473.05780	0.47306		481.97820	0.48198	473.058	14.21	0.00	0	50.00
\$ / R	11.02	Call	Foreign Exchange Future	100.59580	0.10060		107.38880	0.10739	100.596	14.25	0.00	0	5,000.00
\$ / R	11.10	Call	Foreign Exchange Future	85.55440	0.08555		92.08110	0.09208	85.554	14.55	0.00	0	6,000.00
\$ / R	11.12	Call	Foreign Exchange Future	82.16820	0.08217		88.76060	0.08876	82.168	14.63	0.00	0	2,000.00
\$ / R	11.13	Call	Foreign Exchange Future	80.52810	0.08053		87.14980	0.08715	80.528	14.67	0.00	0	2,000.00
\$ / R	11.18	Call	Foreign Exchange Future	73.04690	0.07305		79.56250	0.07956	73.047	14.88	0.00	0	2,000.00
\$ / R	11.20	Call	Foreign Exchange Future	70.32800	0.07033		76.73630	0.07674	70.328	14.97	0.00	0	15,000.00
\$ / R	11.50	Call	Foreign Exchange Future	40.67850	0.04068		45.52040	0.04552	40.678	16.31	0.00	0	2,500.00
\$ / R	11.50	Put	Foreign Exchange Future	901.07850	0.90108		908.02040	0.90802	901.079	16.31	0.00	0	600.00
\$ / R	11.60	Call	Foreign Exchange Future	34.24070	0.03424		38.61350	0.03861	34.241	16.76	0.00	0	250.00
\$ / R	12.00	Call	Foreign Exchange Future	15.98290	0.01598		19.03210	0.01903	15.983	18.07	0.00	0	46,682.00
\$ / R	12.00	Put	Foreign Exchange Future	1,376.38290	1.37638		1,381.53210	1.38153	1,376.383	18.07	0.00	0	1,000.00
\$ / R	12.05	Call	Foreign Exchange Future	14.54980	0.01455		17.49110	0.01749	14.550	18.22	0.00	0	21,000.00
\$ / R	12.24	Call	Foreign Exchange Future	10.26160	0.01026		12.80510	0.01281	10.262	18.81	0.00	0	15,489.00
\$ / R		On 18/06/2014	Any day expiry	10.64630	10.64630		10.64600	10.64600		12.78	0.00	0	0.00
\$ / R		On 27/06/2014	Any day expiry	10.66160	10.66160		10.66160	10.66160		12.96	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	0.46430	0.00046		0.39430	0.00039	0.464	19.54	0.00	0	4,700.00
\$ / R	10.82	Call	Any day expiry	187.07120	0.18707		196.06500	0.19607	187.071	13.59	0.00	0	4,700.00
\$ / R		On 30/06/2014	Any day expiry	10.66810	10.66810		10.66690	10.66690		12.94	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	333.08730	0.33309		342.88730	0.34289	333.087	13.49	0.00	0	500.00
\$ / R	12.40	Call	Any day expiry	18.79620	0.01880		21.83170	0.02183	18.796	19.56	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 28/07/2014	Any day expiry		10.72670	10.72670	10.71670	10.71670		13.41	0.00	0	0.00
\$ / R		On 28/07/2014	Any day expiry	8.30	Put	1.57220	0.00157	1.40890	0.00141	1.572	18.86	0	4,700.00
\$ / R		On 28/07/2014	Any day expiry	10.82	Call	270.86430	0.27086	276.83770	0.27684	270.864	13.81	0	4,700.00
\$ / R		On 29/07/2014	Any day expiry		10.72860	10.72860	10.71850	10.71850		13.44	0.00	0	0.00
\$ / R		On 29/07/2014	Any day expiry	10.80	Put	352.60130	0.35260	368.54290	0.36854	352.601	13.77	0	500.00
\$ / R		On 29/07/2014	Any day expiry	11.10	Put	560.40830	0.56041	576.81760	0.57682	560.408	14.77	0	201.00
\$ / R		On 29/07/2014	Any day expiry	12.09	Call	59.35210	0.05935	63.67060	0.06367	59.352	18.29	0	201.00
\$ / R		On 29/07/2014	Any day expiry	12.62	Call	35.80250	0.03580	39.03780	0.03904	35.803	20.14	0	500.00
\$ / R		On 22/08/2014	Any day expiry		10.77350	10.77350	10.76290	10.76290		13.82	0.00	0	0.00
\$ / R		On 22/08/2014	Any day expiry	10.33	Put	151.37910	0.15138	161.30190	0.16130	151.379	13.09	0	19,547.00
\$ / R		On 22/08/2014	Any day expiry	12.07	Call	89.89210	0.08989	95.20020	0.09520	89.892	18.05	0	19,547.00
\$ / R		On 27/08/2014	Any day expiry		10.78280	10.78280	10.77210	10.77210		13.83	0.00	0	1,329.00
\$ / R		On 27/08/2014	Any day expiry	10.80	Put	371.87870	0.37188	388.30460	0.38830	371.879	13.98	0	500.00
\$ / R		On 27/08/2014	Any day expiry	12.83	Call	52.18520	0.05219	55.88640	0.05589	52.185	20.45	0	500.00
\$ / R		On 28/08/2014	Any day expiry		10.78470	10.78470	10.77400	10.77400		13.83	0.00	0	0.00
\$ / R		On 28/08/2014	Any day expiry	8.30	Put	3.40540	0.00341	3.16530	0.00317	3.405	18.45	0	5,000.00
\$ / R		On 28/08/2014	Any day expiry	10.96	Call	298.72420	0.29872	305.27190	0.30527	298.724	14.46	0	5,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.81840	10.81840	10.80720	10.80720		14.01	0.00	0	46,472.00
\$ / R		On 15/09/2014	Foreign Exchange Future	8.80	Put	9.33290	0.00933	8.88580	0.00889	9.333	16.23	0	920.00
\$ / R		On 15/09/2014	Foreign Exchange Future	8.88	Put	10.70350	0.01070	10.25710	0.01026	10.703	15.97	0	26,804.00
\$ / R		On 15/09/2014	Foreign Exchange Future	8.90	Put	11.07600	0.01108	10.63070	0.01063	11.076	15.91	0	15,296.00
\$ / R		On 15/09/2014	Foreign Exchange Future	9.00	Put	13.13970	0.01314	12.70960	0.01271	13.140	15.59	0	35,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future	9.78	Put	52.00680	0.05201	54.17080	0.05417	52.007	13.30	0	920.00
\$ / R		On 15/09/2014	Foreign Exchange Future	10.00	Put	84.18010	0.08418	87.37700	0.08738	84.180	13.14	0	35,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future	10.19	Put	123.14900	0.12315	129.59930	0.12960	123.149	13.01	0	2,870.00
\$ / R		On 15/09/2014	Foreign Exchange Future	10.21	Put	127.94420	0.12794	135.66340	0.13566	127.944	12.99	0	15,296.00
\$ / R		On 15/09/2014	Foreign Exchange Future	10.23	Put	132.88030	0.13288	141.90600	0.14191	132.880	12.98	0	23,934.00
\$ / R		On 15/09/2014	Foreign Exchange Future	10.38	Put	182.77180	0.18277	194.48280	0.19448	182.772	13.21	0	250.00
\$ / R		On 15/09/2014	Foreign Exchange Future	10.40	Call	608.76370	0.60876	609.46660	0.60947	608.764	13.25	0	2,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future	10.50	Put	231.11030	0.23111	243.91010	0.24391	231.110	13.44	0	10,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future	10.55	Put	253.21720	0.25322	266.42330	0.26642	253.217	13.53	0	10,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future	11.51	Call	197.10120	0.19710	204.88490	0.20488	197.101	16.12	0	250.00
\$ / R		On 15/09/2014	Foreign Exchange Future	12.00	Call	127.56670	0.12757	134.17280	0.13417	127.567	17.64	0	42,500.00
\$ / R		On 15/09/2014	Foreign Exchange Future	12.27	Call	102.34670	0.10235	108.26760	0.10827	102.347	18.46	0	10,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future	12.35	Call	96.16820	0.09617	101.88980	0.10189	96.168	18.70	0	23,934.00
\$ / R		On 15/09/2014	Foreign Exchange Future	12.39	Call	93.26790	0.09327	98.89270	0.09889	93.268	18.82	0	2,870.00
\$ / R		On 15/09/2014	Foreign Exchange Future	12.44	Call	89.81000	0.08981	95.31260	0.09531	89.810	18.98	0	15,296.00
\$ / R		On 15/09/2014	Foreign Exchange Future	12.75	Call	71.91540	0.07192	76.71240	0.07671	71.915	19.92	0	10,000.00
\$ / R		On 26/09/2014	Any day expiry		10.83900	10.83900	10.82760	10.82760		14.06	0.00	0	669.00
\$ / R		On 26/09/2014	Any day expiry	10.80	Put	386.24830	0.38625	403.67410	0.40367	386.248	14.06	0	500.00
\$ / R		On 26/09/2014	Any day expiry	13.10	Call	70.72540	0.07073	76.71660	0.07672	70.725	21.19	0	500.00
\$ / R		On 29/09/2014	Any day expiry		10.84460	10.84460	10.83310	10.83310		14.04	0.00	0	0.00
\$ / R		On 29/09/2014	Any day expiry	8.30	Put	4.88370	0.00488	4.35020	0.00435	4.884	17.68	0	5,000.00
\$ / R		On 29/09/2014	Any day expiry	10.96	Call	369.92750	0.36993	376.87510	0.37688	369.928	14.50	0	5,000.00
\$ / R		On 29/10/2014	Any day expiry		10.90160	10.90160	10.89010	10.89010		14.40	0.00	0	0.00
\$ / R		On 29/10/2014	Any day expiry	8.30	Put	6.38040	0.00638	5.62180	0.00562	6.380	17.16	0	5,000.00
\$ / R		On 29/10/2014	Any day expiry	10.80	Put	401.05320	0.40105	418.23830	0.41824	401.053	14.19	0	500.00
\$ / R		On 29/10/2014	Any day expiry	11.25	Call	342.11220	0.34211	350.92840	0.35093	342.112	15.36	0	5,000.00

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\$ / R	On 29/10/2014	Any day expiry	13.33	Call	92.49600	0.09250	103.23040	0.10323	92.496	21.62	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.91360	10.91360	10.90200	10.90200		14.44	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	144.30290	0.14430	150.03820	0.15004	144.303	13.35	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	214.34520	0.21435	222.46670	0.22247	214.345	17.20	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.95550	10.95550	10.94370	10.94370		14.65	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	412.13940	0.41214	428.75980	0.42876	412.139	14.33	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	112.36650	0.11237	123.84660	0.12385	112.366	22.52	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.96140	10.96140	10.94960	10.94960		14.67	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	8.40540	0.00841	8.32790	0.00833	8.405	16.91	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	405.67510	0.40568	413.23810	0.41324	405.675	15.43	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.98940	10.98940	10.97740	10.97740		14.83	0.00	0	34,133.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	28.37030	0.02837	28.78040	0.02878	28.370	14.72	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	51.51030	0.05151	52.17670	0.05218	51.510	14.23	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	88.12640	0.08813	89.16530	0.08917	88.126	13.75	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	102.40050	0.10240	106.21290	0.10621	102.400	13.61	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	125.60540	0.12561	130.69980	0.13070	125.605	13.59	0.00	0	17,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	227.70320	0.22770	236.79520	0.23680	227.703	13.64	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	272.37820	0.27238	286.81820	0.28682	272.378	13.75	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	294.39190	0.29439	309.23420	0.30923	294.392	13.86	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	365.95040	0.36595	381.87050	0.38187	365.950	14.18	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	428.95400	0.42895	445.59710	0.44560	428.954	14.44	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	490.97540	0.49098	508.50290	0.50850	490.975	14.68	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	532.46600	0.53247	551.06150	0.55106	532.466	14.83	0.00	0	42,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	595.46680	0.59547	614.39020	0.61439	595.467	15.08	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Put	601.92770	0.60193	620.88050	0.62088	601.928	15.10	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	661.34840	0.66135	680.52240	0.68052	661.348	15.32	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	363.79540	0.36380	371.53130	0.37153	363.795	16.07	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	259.46040	0.25946	267.24960	0.26725	259.460	17.38	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	218.00210	0.21800	225.13120	0.22513	218.002	18.07	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	146.25750	0.14626	152.31690	0.15232	146.258	19.82	0.00	0	47,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	141.83740	0.14184	147.80610	0.14781	141.837	19.96	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	131.51180	0.13151	141.81660	0.14182	131.512	20.49	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	131.14240	0.13114	141.41400	0.14141	131.142	20.58	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	83.91320	0.08391	81.42550	0.08143	83.913	25.37	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.99540	10.99540	10.98330	10.98330		14.83	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	418.61080	0.41861	434.98660	0.43499	418.611	14.40	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	127.14260	0.12714	136.67240	0.13667	127.143	23.03	0.00	0	500.00
\$ / R	On 28/01/2015	Any day expiry			11.08380	11.08380	11.07160	11.07160		15.15	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	429.99540	0.43000	447.50110	0.44750	429.995	14.49	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	160.99670	0.16100	172.43070	0.17243	160.997	24.34	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.14290	11.14290	11.13070	11.13070		15.24	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	437.81930	0.43782	452.74600	0.45275	437.819	14.61	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	183.18020	0.18318	181.41370	0.18141	183.180	24.78	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.18300	11.18300	11.17080	11.17080		15.47	0.00	0	350.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	179.73860	0.17974	186.54140	0.18654	179.739	13.89	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	492.89100	0.49289	509.40160	0.50940	492.891	14.83	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	201.77300	0.20177	219.25100	0.21925	201.773	23.26	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.20620	11.20620	11.19400	11.19400		15.61	0.00	0	0.00

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	10.80	Put	441.78900	0.44179	457.28340	0.45728	441.789	14.63	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	185.91890	0.18592	182.22150	0.18222	185.919	24.82	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.27570	11.27570	11.26490	11.26490		15.67	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	447.41750	0.44742	462.23340	0.46223	447.418	14.72	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	186.73910	0.18674	182.58790	0.18259	186.739	24.50	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.34600	11.34600	11.33490	11.33490		15.96	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	450.98090	0.45098	465.90670	0.46591	450.981	14.83	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	186.06090	0.18606	186.70930	0.18671	186.061	24.35	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.39210	11.39210	11.38070	11.38070		16.09	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.41880	11.41880	11.40730	11.40730		16.14	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	456.34410	0.45634	469.26550	0.46927	456.344	14.97	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	175.98180	0.17598	178.94750	0.17895	175.982	24.04	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.49890	11.49890	11.48690	11.48690		16.37	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	461.56650	0.46157	472.95930	0.47296	461.567	15.11	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	188.52990	0.18853	184.80630	0.18481	188.530	24.06	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.56930	11.56930	11.55690	11.55690		16.49	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	462.95120	0.46295	475.73130	0.47573	462.951	15.16	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	184.53500	0.18453	185.18680	0.18519	184.535	23.88	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.64690	11.64690	11.63410	11.63410		16.59	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	464.56450	0.46456	477.24200	0.47724	464.564	15.21	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	191.60200	0.19160	189.99340	0.18999	191.602	23.85	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.71970	11.71970	11.70650	11.70650		16.77	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	465.85000	0.46585	478.44080	0.47844	465.850	15.26	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	201.98800	0.20199	204.91540	0.20492	201.988	23.69	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.78770	11.78770	11.77410	11.77410		16.92	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	466.15230	0.46615	478.60770	0.47861	466.152	15.29	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	195.01970	0.19502	189.55020	0.18955	195.020	23.76	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			11.85080	11.85080	11.83680	11.83680		16.98	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	465.04570	0.46505	477.69340	0.47769	465.046	15.29	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	185.17780	0.18518	185.78790	0.18579	185.178	23.64	0.00	0	300.00
\$ / R MAXI	On 05/05/2014	Any day expiry			10.58130	10.58130	10.56690	10.56690		11.33	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.63960	10.63960	10.63750	10.63750		12.63	744,772.00	70	1,404.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	41,115.00510	0.41115	42,026.13450	0.42026	41,115.005	13.90	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.81840	10.81840	10.80720	10.80720		14.01	0.00	0	104.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.98940	10.98940	10.97740	10.97740		14.83	0.00	0	31.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.85660	17.85660	17.79420	17.79420		12.55	37,980,988.20	2,127	36,844.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	2.33000	0.00233	2.24900	0.00225	2.330	17.53	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	27.78730	0.02779	24.96040	0.02496	27.787	13.36	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	34.45860	0.03446	31.90280	0.03190	34.459	12.81	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.79	Put	42.35500	0.04236	42.43630	0.04244	42.355	12.30	0.00	0	6,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	48.49840	0.04850	54.79810	0.05480	48.498	11.97	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	102.63820	0.10264	121.09420	0.12109	102.638	11.94	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.55	Call	520.21100	0.52021	486.08440	0.48608	520.211	12.27	0.00	0	1,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	381.46540	0.38147	424.49380	0.42449	381.465	12.64	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	758.14950	0.75815	813.05180	0.81305	758.149	13.58	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	26.00950	0.02601	27.17640	0.02718	26.009	14.38	0.00	0	5,667.00

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	19.80	Call	18.25300		0.01825		20.85400	0.02085	18.253	14.86	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.14290		18.14290		18.06440	18.06440		13.66	0.00	0	6,996.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.41500		18.41500		18.33510	18.33510		14.49	0.00	0	7,010.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	915.58670		0.91559		970.01410	0.97001	915.587	14.62	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.54700		18.54700		18.46670	18.46670		14.73	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	774.52160		0.77452		817.43190	0.81743	774.522	14.42	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	932.64010		0.93264		981.43600	0.98144	932.640	14.73	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,011.83370		1.01183		1,062.37090	1.06237	1,011.834	14.89	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	366.62810		0.36663		353.02940	0.35303	366.628	17.79	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	288.06300		0.28806		276.71000	0.27671	288.063	18.47	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	286.02340		0.28602		274.72830	0.27473	286.023	18.49	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.71860		18.71860		18.63870	18.63870		14.97	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10406		0.10406		0.10470	0.10470		13.78	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10587		0.10587		0.10643	0.10643		14.80	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10960		0.10960		0.11017	0.11017		15.85	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.69710		14.69710		14.70830	14.70830		11.96	18,106,827.20	1,232	80,497.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	28.27550		0.02828		23.96250	0.02396	28.276	11.82	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	31.26480		0.03126		27.14190	0.02714	31.265	11.62	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	74.16110		0.07416		72.24590	0.07225	74.161	11.41	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	146.76320		0.14676		143.93500	0.14393	146.763	11.66	176,115.84	1,200	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	412.56970		0.41257		420.74280	0.42074	412.570	11.71	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	371.89530		0.37190		369.36140	0.36936	371.895	12.30	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	17.47020		0.01747		21.04040	0.02104	17.470	15.68	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	16.17810		0.01618		19.20820	0.01921	16.178	15.80	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.94220		14.94220		14.94110	14.94110		13.22	0.00	0	11,923.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	216.51050		0.21651		220.42030	0.22042	216.510	12.48	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	227.07100		0.22707		231.13750	0.23114	227.071	12.51	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	165.86730		0.16587		174.27770	0.17428	165.867	15.77	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.17820		15.17820		15.17670	15.17670		14.04	0.00	0	5,970.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.44670		15.44670		15.44580	15.44580		14.53	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			481.14100		481.14100		481.14100	481.14100			0.00	0	0.00
AL12	On 07/08/2014	Index Future			488.10300		488.10300		488.10900	488.10900			0.00	0	0.00
AL12	On 06/11/2014	Index Future			495.54500		495.54500		495.55500	495.55500			0.00	0	0.00
AL37	On 08/05/2014	Index Future			412.89500		412.89500		412.64600	412.64600			0.00	0	0.00
AL37	On 07/08/2014	Index Future			418.87000		418.87000		418.62100	418.62100			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			485.45200		485.45200		485.53400	485.53400			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			492.47700		492.47700		492.56500	492.56500			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			441.17600		441.17600		441.06200	441.06200			167,646,880.00	38	685.00
ALBI	On 07/08/2014	Index Future			447.56000		447.56000		447.45000	447.45000			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			454.38400		454.38400		454.27600	454.27600			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.93980		9.93980		9.91140	9.91140		11.83	0.00	0	8,396.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	12.71280		0.01271		13.19050	0.01319	12.713	12.57	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	324.02230		0.32402		302.34990	0.30235	324.022	11.47	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	21.38680		0.02139		18.90390	0.01890	21.387	13.44	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.04200		10.04200		10.00460	10.00460		12.17	0.00	0	10,218.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.13800		10.13800		10.09920	10.09920		12.67	0.00	0	300.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	146.51600		0.14652		156.40930	0.15641	146.516	12.63	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	458.78990		0.45879		439.72840	0.43973	458.790	12.66	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	211.47300		0.21147		203.18130	0.20318	211.473	13.43	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.24690		10.24690		10.20760	10.20760		12.91	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.63920		9.63920		9.67620	9.67620		10.96	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.77900		9.77900		9.80810	9.80810		12.90	0.00	0	100.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			84.00620		84.00620		-77.08500	-77.08500			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			721.83060		721.83060		712.24250	712.24250			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			794.44420		794.44420		784.22250	784.22250			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			189.42200		189.42200		183.73470	183.73470			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			682.35980		682.35980		673.00920	673.00920			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			98.21720		98.21720		95.55650	95.55650			0.00	0	5,000.00
CF CANDO CAFO	On 30/04/2014	Can-Do Future			57.11890		57.11890		53.94030	53.94030			0.00	0	7,000.00
CF CANDO CAFP	On 16/04/2014	Can-Do Future			0.00000		0.00000		29.51410	29.51410			0.00	5	0.00
CF CANDO CAFR	On 30/04/2014	Can-Do Future			45.91740		45.91740		44.56780	44.56780			0.00	0	3,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.07340		12.07340		12.10380	12.10380		12.46	0.00	0	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.28700		12.28700		12.30740	12.30740		13.64	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.72750		12.72750		12.74820	12.74820		14.62	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.70600		1.70600		1.70540	1.70540		12.55	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.73000		1.73000		1.72830	1.72830		13.66	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			119.98438		119.98438		119.96993	119.96993			0.00	0	0.00
EL28	On 07/08/2014	Bond Future			121.73442		121.73442		121.72108	121.72108			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.76902		81.62819		9.76015	81.69294			5,877,229.68	72	6,220.00
ES33	On 07/08/2014	Bond Future	9.87537		82.70021		9.86608	82.76683			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	9.97887		80.17771		9.96916	80.24615			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	440.14200		440.14200		440.01600	440.01600			0.00	0	317.00
GOVI	On 07/08/2014	GOVI	446.51000		446.51000		446.38800	446.38800			0.00	0	220.00
GOVI	On 06/11/2014	GOVI	453.31800		453.31800		453.19800	453.19800			0.00	0	0.00
I2025	On 08/05/2014	Bond Future	114.57089		114.57089		114.66863	114.66863			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	115.11492		115.11492		115.21560	115.21560			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	116.75902		116.75902		116.31496	116.31496			0.00	0	334.00
I2038	On 07/08/2014	Bond Future	117.19429		117.19429		116.74500	116.74500			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	114.46770		114.46770		114.45361	114.45361			0.00	0	5,218.00
I2046	On 07/08/2014	Bond Future	116.13728		116.13728		116.12422	116.12422			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	116.57947		116.57947		116.56739	116.56739			0.00	0	0.00
I2050	On 08/05/2014	Bond Future	124.09013		124.09013		124.07493	124.07493			0.00	0	1,300.00
I2050	On 07/08/2014	Bond Future	124.49227		124.49227		124.47827	124.47827			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	209.11300		209.11300		209.20000	209.20000			0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future	212.16500		212.16500		212.25600	212.25600			0.00	0	90.00
IGOV	On 06/11/2014	Index Future	215.42500		215.42500		215.52000	215.52000			0.00	0	0.00
ILBI	On 08/05/2014	Index Future	567.14300		567.14300		567.54500	567.54500			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	575.30300		575.30300		575.71100	575.71100			0.00	0	210.00
IR CANDO ICAA	On 08/05/2014	Can-Do Interest Rate	140.11339		140.11339		140.09971	140.09971			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		5.83000	94.17000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	6.01000		93.99000		6.01000	93.99000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future	6.07000		93.93000		6.07000	93.93000			0.00	0	800.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.27000		93.73000		6.27000	93.73000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.34000		93.66000		6.34000	93.66000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.75000		93.25000		6.75000	93.25000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	7.00000		93.00000		7.00000	93.00000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	7.26000		92.74000		7.26000	92.74000			0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.47000	92.53000		7.47000	92.53000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.66000	92.34000		7.66000	92.34000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.84000	92.16000		7.84000	92.16000			0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	9.12900	9.12900		9.17660	9.17660		8.75	0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.21120	9.21120		9.24880	9.24880		10.65	0.00	0	0.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.38140	1.38140		1.38270	1.38270			0.00	0	680.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.38120	1.38120		1.38250	1.38250			0.00	0	125.00
R / ¥EN	On 13/06/2014		Foreign Exchange Future	9.68050	9.68050	0.10327	9.63660	9.63660		14.27	0.00	0	0.00
R157	On 08/05/2014		Bond Future	6.83488	110.53600		6.87400	110.48370		1.58	0.00	0	19,628.00
R157	On 07/08/2014		Bond Future	7.06805	112.13444		7.11564	112.08273		1.37	0.00	0	12,800.00
R157	On 06/11/2014		Bond Future	7.35720	107.03048		7.41869	106.97897		1.22	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	8.48160	119.55331		8.48268	119.54417		10.95	99,109,693.99	829	55,827.00
R186	On 08/05/2014	7.50	Call	3.21000	0.00321		3.35000	0.00335	3.210	10.58	0.00	0	1,933.00
R186	On 08/05/2014	8.25	Call	526.89000	0.52689		530.25000	0.53025	526.890	10.86	0.00	0	10,000.00
R186	On 08/05/2014	8.40	Call	964.53000	0.96453		967.72000	0.96772	964.530	10.91	0.00	0	1,000.00
R186	On 08/05/2014	8.50	Call	1,360.63000	1.36063		1,363.09000	1.36309	1,360.630	10.95	0.00	0	900.00
R186	On 08/05/2014	8.50	Put	1,205.00000	1.20500		1,216.60000	1.21660	1,205.000	10.95	0.00	0	1,933.00
R186	On 08/05/2014	8.75	Call	2,706.82000	2.70682		2,704.91000	2.70491	2,706.820	11.10	0.00	0	6,000.00
R186	On 08/05/2014	8.80	Put	373.95000	0.37395		380.43000	0.38043	373.950	11.13	0.00	0	900.00
R186	On 08/05/2014	9.00	Put	141.49000	0.14149		145.16000	0.14516	141.490	11.24	0.00	0	400.00
R186	On 08/05/2014	9.10	Put	82.11000	0.08211		84.80000	0.08480	82.110	11.30	0.00	0	1,500.00
R186	On 08/05/2014	9.25	Put	33.76000	0.03376		35.31000	0.03531	33.760	11.38	0.00	0	10,000.00
R186	On 08/05/2014	9.75	Put	0.84000	0.00084		0.90000	0.00090	0.840	11.53	0.00	0	6,000.00
R186	On 07/08/2014		Bond Future	8.57206	115.98905		8.57301	115.98118		11.99	0.00	0	10.00
R186	On 07/08/2014	8.92	Put	1,891.38000	1.89138		1,838.64000	1.83864	1,891.380	12.21	0.00	0	840.00
R186	On 06/11/2014		Bond Future	8.65525	117.75776		8.65610	117.75087		11.88	0.00	0	0.00
R186	On 06/11/2014	9.17	Put	2,449.03000	2.44903		2,440.59000	2.44059	2,449.030	12.09	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	283.35005	283.35005		283.31870	283.31870			2,550,150.45	9	1,912.00
R197	On 07/08/2014		Bond Future	281.66301	281.66301		281.63442	281.63442			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	6.40608	104.80015		6.45363	104.77185		1.00	0.00	0	0.00
R201			On 07/08/2014	Bond Future	6.75425	101.90470		6.83120	101.87723		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	223.77178	223.77178		224.40841	224.40841		10.29	11,188,589.00	50	44,590.00
R202			On 07/08/2014	Bond Future	223.94434	223.94434		224.59290	224.59290		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	8.30762	98.10691		8.30372	98.13040		9.48	1,079,176.01	11	12,895.00
R2023			On 07/08/2014	Bond Future	8.40552	99.41429		8.40124	99.43941		9.96	0.00	0	0.00
R2023			On 06/11/2014	Bond Future	8.49966	97.01015		8.49505	97.03649		10.14	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	7.58020	103.25006		7.60746	103.16998		4.43	0.00	0	16,949.00
R203	6.84	Call	On 08/05/2014	Bond Future	9.57000	0.00957		8.63000	0.00863	9.570	4.32	0.00	0	29.00
R203	7.40	Call	On 08/05/2014	Bond Future	231.13000	0.23113		212.17000	0.21217	231.130	4.41	0.00	0	16.00
R203			On 07/08/2014	Bond Future	7.73520	104.74313		7.76453	104.66312		4.19	0.00	0	200.00
R203	6.84	Call	On 07/08/2014	Bond Future	186.73000	0.18673		163.58000	0.16358	186.730	4.06	0.00	0	46.00
R203			On 06/11/2014	Bond Future	7.89270	102.17599		7.92459	102.09571		3.99	0.00	0	0.00
R203	6.84	Call	On 06/11/2014	Bond Future	294.64000	0.29464		287.91000	0.28791	294.640	3.84	0.00	0	45.00
R203	6.98	Call	On 06/11/2014	Bond Future	365.47000	0.36547		356.88000	0.35688	365.470	3.84	0.00	0	14.00
R203			On 05/02/2015	Bond Future	8.06205	103.79246		8.09796	103.70974		3.70	0.00	0	0.00
R203	7.69	Call	On 05/02/2015	Bond Future	977.45000	0.97745	1,014.99000	1.01499	977.450	3.65	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	8.99189	93.96973		8.99299	93.96112			0.00	0	4,431.00
R2030			On 07/08/2014	Bond Future	9.08678	91.32096		9.08777	91.31336			0.00	0	0.00
R2030			On 06/11/2014	Bond Future	9.17048	92.71398		9.17138	92.70718			0.00	0	0.00
R2037			On 08/05/2014	Bond Future	9.16544	96.05917		9.16143	96.09530			0.00	0	5,914.00
R2037			On 07/08/2014	Bond Future	9.25409	93.19019		9.24982	93.22801			0.00	0	3,280.00
R2037			On 06/11/2014	Bond Future	9.33231	94.49458		9.32781	94.53387			0.00	0	0.00
R204			On 08/05/2014	Bond Future	7.83206	103.76906		7.85399	103.68527		5.69	0.00	0	30,515.00
R204			On 07/08/2014	Bond Future	7.96797	101.23677		7.99107	101.15305		5.90	0.00	0	100.00
R204	7.78	Put	On 07/08/2014	Bond Future	1,690.73000	1.69073	1,700.97000	1.70097	1,690.730	5.86	0.00	0	530.00	
R204			On 06/11/2014	Bond Future	8.09649	102.78041		8.12100	102.69634		5.51	0.00	0	0.00
R204	7.99	Put	On 06/11/2014	Bond Future	1,868.54000	1.86854	1,908.05000	1.90805	1,868.540	5.47	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		9.24343	96.64938		9.24939	96.59075			0.00	0	13,515.00
R2048	On 07/08/2014	Bond Future		9.32402	97.92561		9.33004	97.86733			0.00	0	0.00
R2048	On 06/11/2014	Bond Future		9.40118	94.99409		9.40729	94.93582			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		8.05987	98.71642		8.07656	98.64327		6.79	0.00	0	20,286.00
R207	On 07/08/2014	Bond Future		8.18719	96.50290		8.20457	96.42988		7.34	0.00	0	0.00
R207	On 06/11/2014	Bond Future		8.30154	97.97461		8.31973	97.90133		7.06	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		8.18544	93.34046		8.18672	93.33413		8.14	0.00	0	11,694.00
R208	On 07/08/2014	Bond Future		8.29604	94.69021		8.29715	94.68490		8.55	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,838.41000	1.83841	1,800.44000	1.80044	1,838.410	8.56	0.00	0	630.00
R208	On 06/11/2014	Bond Future		8.40094	92.73512		8.40191	92.73064		8.37	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,087.84000	2.08784	2,098.28000	2.09828	2,087.840	8.37	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 08/05/2014	Bond Future		9.09320	73.92128		9.08405	73.98918		16.87	0.00	0	22,078.00
R209	On 08/05/2014	Bond Future	8.50	Call	93.58000	0.09358	97.59000	0.09759	93.580	16.58	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	910.25000	0.91025	936.11000	0.93611	910.250	16.87	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	278.77000	0.27877	266.35000	0.26635	278.770	17.23	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	155.99000	0.15599	148.23000	0.14823	155.990	17.32	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	87.15000	0.08715	82.38000	0.08238	87.150	17.41	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	51.89000	0.05189	48.84000	0.04884	51.890	17.48	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future		9.17255	74.99023		9.16301	75.06002		17.89	0.00	0	0.00
R209	On 06/11/2014	Bond Future		9.24719	72.98663		9.23728	73.05815		18.24	0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 08/05/2014	Bond Future		166.61051	166.61051		166.59118	166.59118			33,655,323.02	202	719.00

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 07/08/2014	Bond Future		169.04050	169.04050		169.02288	169.02288			0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 08/05/2014	Bond Future		127.65803	127.65803		127.64589	127.64589			0.00	0	390.00
R211	On 07/08/2014	Bond Future		127.95559	127.95559		127.94484	127.94484			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		133.20476	133.20476		133.19007	133.19007			14,652,523.60	110	21,797.00
R212	On 07/08/2014	Bond Future		133.43056	133.43056		133.41721	133.41721			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		8.96446	84.49799		8.96543	84.49069		14.57	0.00	0	27,968.00
R213	On 07/08/2014	Bond Future		9.04916	85.71991		9.05003	85.71347		15.49	0.00	0	0.00
R213	On 06/11/2014	Bond Future		9.13030	83.48512		9.13109	83.47936		16.04	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		9.16281	74.86240		9.16873	74.81674		17.21	0.00	0	5,055.00
R214	On 07/08/2014	Bond Future		9.24044	75.85186		9.24643	75.80632		18.29	0.00	0	0.00
R214	On 06/11/2014	Bond Future		9.31463	73.72139		9.32070	73.67587		19.04	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		20,995.06000	20,995.06000		21,005.77000	21,005.77000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future		4.91120	4.91120		4.89740	4.89740		11.50	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		4.87510	4.87510		4.85720	4.85720		11.63	0.00	0	0.00
Total for Derivatives :											810,332,133.97	45,299	3 417 168.00

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	100.43731		0.00000	100.42390			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.33500	106.80904		7.37000	106.75228			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.57939		0.00000	100.56354			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.99000	101.88417		9.01000	101.78123			0.00	0	3,500,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.15336		0.00000	100.13720			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.63000	99.50318		9.63000	99.47761			0.00	0	200,000,000.00
AB010	On 21/11/2022	Spot Bond		0.00000	101.17880		0.00000	101.16012			0.00	1,400,000,000	700,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB011	On 21/11/2023	Spot Bond	0.00000	101.28653	0.00000	101.26764				0.00	0	800,000,000.00
AB013	On 21/11/2018	Spot Bond	9.85500	97.85462	9.87500	97.75887				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.63500	100.99335	7.67000	100.94183				0.00	0	200,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	99.75117	0.00000	101.66415				0.00	0	1,050,000,000.00
AB09	On 03/05/2017	Spot Bond	9.14500	102.66634	9.17000	107.70096				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.57000	133.79021	1.57000	133.75504				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.23000	268.68855	2.23000	268.61300				0.00	0	300,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	101.15428	0.00000	101.13650				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.15187	0.00000	101.13692				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.72343	0.00000	100.70728				0.00	0	600,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.75355	0.00000	100.73658				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.77348	0.00000	100.75597				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.33405	0.00000	100.31697				0.00	600,000,000	600,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.24675	0.00000	100.23228				0.00	0	997,300,000.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.25340	0.00000	100.23846				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.09500	104.08053	8.13000	104.02764				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	101.44093	0.00000	101.42177				0.00	0	1,100,000,000.00
ABL11A	On 29/09/2014	Spot Bond	8.08500	101.18626	8.12500	101.14749				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.88319	0.00000	100.86665				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	101.31190	0.00000	101.29397				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.26666	0.00000	100.24776				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.15292	0.00000	100.13514				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.31328	0.00000	100.29403				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.60660	0.00000	100.58909				0.00	0	0.00

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		100.69066		0.00000	100.67107			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000		101.20503		0.00000	101.18619			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000		100.76384		0.00000	100.74087			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	6.02000		134.67561		6.02000	134.62378			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.93000		126.07318		2.93000	126.03545			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.32000		113.58261		4.32000	113.54432			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.17000		99.68145		5.17000	99.64544			0.00	0	500,000,000.00
ABLI06	On 19/07/2020	Spot Bond	5.88000		103.93337		5.88000	103.89384			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.54500		111.79486		11.57000	111.70985			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.29020		0.00000	100.26104			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.60319		0.00000	100.58027			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.63516		0.00000	100.61088			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.66554		0.00000	100.63993			0.00	360,000,000	180,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.82000		109.49212		4.82000	109.45368			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		60.05423		100.00000	59.90875			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.97000		166.14174		1.97000	166.09625			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		157.72566		2.76000	157.67904			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.00000		170.67201		2.00000	170.62508			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.84000		176.96127		1.82000	177.45288			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.54125		73.41967		8.56625	73.33944			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.54125		73.41967		8.56625	73.33944			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		100.61347		0.00000	100.59647			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN40	On 29/09/2015	Spot Bond	0.00000	91.45000	0.00000	91.45000		0.00		0	0.00	
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	100.29289	0.00000	100.27744		0.00		0	0.00	
ABN48	On 13/04/2017	Spot Bond	0.00000	100.16817	0.00000	100.15261		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	7.62500	103.65195	7.66500	103.60493		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	100.49865	0.00000	100.48270		0.00		0	0.00	
ABN56	On 15/09/2015	Spot Bond	7.62500	109.04228	7.66000	108.97206		0.00		0	0.00	
ABN58	On 16/07/2017	Spot Bond	0.00000	100.03448	0.00000	100.11646		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	2.54000	104.36798	2.53000	104.43737		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.50000	152.31730	2.50000	152.27339		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.44000	204.32384	2.42000	204.85870		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	9.89500	88.65896	9.89000	88.66234		0.00		0	0.00	

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	102.54596		0.00000	102.52740			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	98.41000		0.00000	98.41000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	110.91000		0.00000	110.88000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.92000	107.65098		9.92000	107.62235			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	108.82000		0.00000	108.84000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.86500	108.05549		9.86500	108.02690			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		9.33500	87.42946		9.33500	87.40767			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		9.96000	107.35820		9.96000	107.32954			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	100.88911		0.00000	100.87171			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	99.85127		0.00000	99.83042			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.74500	104.65954		8.77000	104.55219			19,239,000,000,000.00	2,200,000,000	1,310,000,000.00
ABS11	On 09/04/2021	Spot Bond		9.34000	100.80637		9.34000	100.78122			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS5	On 01/05/2015	Spot Bond	7.28500	100.80259		7.32000	100.74847			0.00	0	8,510,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.36500	97.87891		9.38000	97.78802			0.00	0	10,000,000.00
ABS7	On 11/09/2026	Spot Bond	10.16000	91.54649		10.16000	91.52184			3,048,000,000,000.00	300,000,000	1,300,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.98500	103.32436		8.02000	103.24072			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	2.27000	130.25153		2.27000	130.21477			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.04000	272.63596		2.04000	272.56072			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.51000	125.44890		1.51000	125.41605			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.03000	128.24490		2.03000	128.20948			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	42.20927		100.00000	42.10588			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.78500	103.54565		11.82000	103.46880			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	101.63720		0.00000	101.61287			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	3.82089		100.00000	3.81163			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	101.67936		0.00000	101.65433			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	102.27721		0.00000	102.24236			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	22.77427		100.00000	22.71910			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	101.59503		0.00000	101.57139			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	62.53292		11.00000	62.51504			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	14.57553		100.00000	14.54022			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	100.76684		0.00000	100.74769			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.84299		0.00000	100.82157			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.73286		0.00000	100.71472			0.00	0	0.00

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	100.75582	0.00000	100.73700			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.76592	0.00000	100.74680			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	101.83526	0.00000	101.81681			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	101.83526	0.00000	101.81681			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	101.84614	0.00000	101.82754			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.71451	0.00000	100.69691			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	101.84614	0.00000	101.82754			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	101.82438	0.00000	101.80607			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	88.65496	0.00000	88.59898			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.70157	0.00000	100.68436			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.57864	0.00000	100.56139			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.74209	0.00000	100.72368			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.76482	0.00000	100.74572			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.77397	0.00000	100.75460			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.75562	0.00000	100.73680			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.71452	0.00000	100.69692			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.82000	101.69111	9.83500	101.59947			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	99.87444	0.00000	99.85370			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.56348	0.00000	100.54317			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	82.28785	0.00000	82.22767			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	160.64482	0.00000	159.87248			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	160.65805	0.00000	159.88516			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL129	On 20/09/2021	Spot Bond	0.00000	100.73280	0.00000	100.71466				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	101.24592	0.00000	101.22856				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	101.24592	0.00000	101.22856				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	101.10820	0.00000	101.09089				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.70982	0.00000	100.69236				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.70431	0.00000	100.68701				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	101.77557	0.00000	101.75855				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	101.06152	0.00000	101.04345				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	101.77500	0.00000	101.75800				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	101.82075	0.00000	101.80120				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	102.43818	0.00000	102.42070				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.76131	0.00000	100.74406				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	102.82252	0.00000	102.80557				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.61106	0.00000	100.59364				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.73557	0.00000	100.71735				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.72107	0.00000	100.70328				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.64751	0.00000	100.63191				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.63185	0.00000	100.61671				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.66225	0.00000	100.64621				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.71923	0.00000	100.70150				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.68703	0.00000	100.67026				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.65028	0.00000	100.63459				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.66041	0.00000	100.64442				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	100.92604	10.23000	100.89868				0.00	0	0.00

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	100.67036		0.00000	100.65407			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.65488		0.00000	100.63906			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.89838		0.00000	100.87532			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	113.35070		0.00000	113.19471			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.93000	102.79749		9.95000	102.69109			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.71640		0.00000	100.69875			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	111.73189		1.75000	111.70191			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.65949		0.00000	100.64353			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.66114		0.00000	100.64513			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.69973		0.00000	100.68138			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.72245		0.00000	100.70343			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.67699		0.00000	100.65932			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.71791		0.00000	100.69902			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.39117		0.00000	101.37545			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	102.81456		0.00000	102.79760			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	102.72912		0.00000	102.71350			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.72700		0.00000	100.70784			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.00085		0.00000	101.98339			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.71791		0.00000	100.69902			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.70024		0.00000	100.68307			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.73915		0.00000	100.72082			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.75108		0.00000	100.73239			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.65472		0.00000	100.63890			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL192	On 20/12/2015	Spot Bond	0.00000	100.66853	0.00000	100.65230				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.75392	0.00000	100.73515				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.74334	0.00000	100.72369				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.79504	0.00000	100.77385				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.70428	0.00000	100.68579				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.78779	0.00000	100.76681				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	103.24499	0.00000	103.22659				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.79504	0.00000	100.77385				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	92.41018	0.00000	92.39190				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.75877	0.00000	100.73866				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.75877	0.00000	100.73866				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	118.49577	0.00000	117.94066				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	119.34332	0.00000	118.78410				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.65878	0.00000	100.64166				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.65241	0.00000	100.63547				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	101.13060	0.00000	101.11455				0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.66971	0.00000	100.65226				0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.67244	0.00000	100.65491				0.00	40,000,000	20,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.69973	0.00000	100.68138				0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.65970	0.00000	100.64254				0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.65878	0.00000	100.64166				0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.72456	0.00000	100.70666				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	101.59907	0.00000	101.58031				0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	99.85261	0.00000	99.83183				0.00	0	0.00

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	100.92996		0.00000	100.91364			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond		0.00000	100.94089		0.00000	100.92438			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	10.08505		100.00000	10.05979			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	101.16067		0.00000	101.14239			0.00	1,200,000,000	600,000,000.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	101.28460		0.00000	101.26424			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	101.36714		0.00000	101.34539			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.01892		0.00000	100.00015			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.02102		0.00000	100.00024			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.02384		0.00000	100.00036			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.01915		0.00000	100.00000			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		8.48000	96.66258		8.50500	96.59677			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.02471		0.00000	100.00000			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.02877		0.00000	100.00000			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.91000	99.60748		8.93000	99.50653			0.00	0	10,000,000.00
AIR02	On 30/04/2023	Spot Bond		9.56000	112.40468		9.56000	112.37585			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	85.27867		100.00000	85.08396			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.47500	107.13895		7.51000	107.05487			822,250,000,000.00	110,000,000	3,450,000,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	67.02007		100.00000	66.85411			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	11.51310		100.00000	11.48748			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.75000	156.78968		2.75000	156.74337			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.88715		0.00000	100.86876			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.82229		0.00000	100.80648			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.21037		0.00000	100.19606			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.77462		0.00000	100.75941			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	101.45293		0.00000	101.42688			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.52182		0.00000	100.61402			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	100.69710		0.00000	100.67942			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.57721		0.00000	100.71428			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.34243		0.00000	100.46530			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	96.76000		0.00000	96.76000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	100.00000	12.52450	100.00000	100.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.78625		0.00000	100.77085			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.61322		0.00000	100.59745			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.60410		0.00000	100.58860			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.48661		0.00000	100.47041			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.40000	102.00240		9.42000	101.90489			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.69349		0.00000	100.67709			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	101.02133		0.00000	101.00343			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.41314		0.00000	100.39598			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	101.56499		0.00000	101.54882			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.98815		0.00000	100.97096			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.91000	101.95998		9.91000	101.93289			0.00	0	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
BAW2	On 02/10/2015	Spot Bond		7.58500	106.14294		7.62000	106.07247			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.47104		0.00000	100.45192			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.42870		0.00000	100.41162			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		8.06500	100.75832		8.10500	100.71947			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		9.29500	102.42272		9.32000	102.32417			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.32059	102.02186		11.32346	101.98773			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.23934	100.90116		11.22605	100.88073			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.28708	100.84030		11.27407	100.81968			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.65006		0.00000	100.62511			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.33328	100.73252		11.32038	100.71294			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.25100	99.34814		12.24812	99.32370			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.66555		0.00000	100.63991			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.66555		0.00000	100.63991			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.66562		0.00000	100.63998			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.57059	100.11916		11.57346	100.08500			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.48409	100.73354		11.47509	100.71122			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.23934	100.90116		11.22605	100.88073			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.43472	100.82513		11.44032	100.78771			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.63138	100.33742		10.61879	100.32411			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.63154		0.00000	100.60740			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.62157		0.00000	100.59705			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.62157		0.00000	100.59705			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.58815		0.00000	100.56510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA22	On 30/09/2015	Spot Bond	0.00000		99.98985		0.00000	99.99391			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.89574		100.05270		10.88713	100.03665			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	12.07000		98.13193		12.09500	98.03552			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.60335		0.00000	100.57963			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.99500		95.71317		12.02000	95.61456			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		99.98985		0.00000	99.99391			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.57286		0.00000	100.55129			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		100.58136		9.28000	100.55601			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.61246		0.00000	100.58835			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.80000		97.98915		11.82000	97.90125			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.59423		0.00000	100.57091			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.60942		0.00000	100.58544			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.60942		0.00000	100.58544			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		99.85346		0.00000	99.85749			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.58694		0.00000	100.56394			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.61888		0.00000	100.59528			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.89657		0.00000	100.88227			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		99.98986		0.00000	99.99391			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.61888		0.00000	100.59528			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.58815		0.00000	100.56511			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.59758		0.00000	100.57494			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.61897		0.00000	100.59538			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.44585		0.00000	100.42985			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.32059		102.18764		14.32346	102.14537			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB03	On 31/12/2016	Spot Bond		15.60996	100.40852		15.59591	100.39684			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.50998	100.48716		14.49878	100.46379			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.80568		0.00000	100.77303			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.80568		0.00000	100.77303			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.80568		0.00000	100.77303			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.83566		0.00000	100.80170			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.70029		0.00000	100.67230			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	15.49193		100.00000	15.46254			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.77439		100.00000	19.72596			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.99691		100.00000	17.95284			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.10920		100.00000	11.08200			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.12936		100.00000	11.10239			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.43156		100.00000	13.39867			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.63822		100.00000	11.60971			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		100.00000	53.96694		100.00000	53.79661			0.00	0	10,000,000,000.00
BCJ04	On 21/04/2017	Spot Bond		100.00000	15.94809		100.00000	100.00000			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.66575		0.00000	100.64012			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.68118		0.00000	100.65487			0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond		100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond		100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond		100.00000	89.24205		100.00000	89.02439			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		1.94000	174.52899		1.94000	174.48123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0205	On 28/04/2028	Spot Bond	8.48000	140.13674		8.48000	140.10486			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.48000	140.50583		8.48000	140.47387			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.86500	94.20277		8.86500	94.18046			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	101.72577		0.00000	101.70262			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.99129		0.00000	100.97340			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.67720		0.00000	100.66070			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.45000	96.14124		8.47000	96.05565			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.83770		0.00000	100.82017			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.01865		0.00000	100.00001			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.01905		0.00000	100.00002			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.02041		0.00000	100.00002			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.02176		0.00000	100.00003			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.02527		0.00000	99.99979			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	13.48776		100.00000	13.45473			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	101.55843		0.00000	101.54031			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	101.63787		0.00000	101.61877			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	101.67191		0.00000	101.65240			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	101.68326		0.00000	101.66361			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	101.81942		0.00000	101.79810			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	102.00093		0.00000	101.97738			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	10.55267		100.00000	10.52654			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	10.55267		100.00000	10.52654			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.69360		0.00000	100.67827			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.74880		0.00000	100.73196			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.76384		0.00000	100.74660			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.84500	100.80404		8.87000	100.71768			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.80896		0.00000	100.79049			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.88899		0.00000	100.86833			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	9.44216	100.00000		9.41928			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	9.44216	100.00000		9.41928			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.55500	103.14991		6.59500	103.11999			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	101.67570		0.00000	101.65947			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond		0.00000	98.18150		0.00000	98.16402			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond		0.00000	99.70112		0.00000	99.68539			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond		0.00000	99.31798		0.00000	99.30212			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond		0.00000	97.65116		0.00000	97.63363			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond		100.00000	67.46765	100.00000		100.00000		9,070,000,000,000,000.00	90,700,000,000	90,700,000,000.00	
BLG1A4	On 21/11/2015	Spot Bond		0.00000	101.03729		0.00000	101.02254			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	101.21162		0.00000	101.19396			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	101.03163		0.00000	101.01552			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	101.08625		0.00000	101.06921			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	101.18547		0.00000	101.16677			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	101.59792		0.00000	101.57227			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	102.27140		0.00000	102.23603			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	41.02643	100.00000		40.92704			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BUS01U	On 30/09/2016	Spot Bond	100.00000		18.55157		100.00000	18.50613			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.70349		0.00000	100.68608			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		101.28636		0.00000	101.26804			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.88500		102.26368		7.92500	102.22109			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.94500		108.73863		9.97000	108.65166			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		99.82748		0.00000	99.79909			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		101.68769		0.00000	101.67040			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.59500		106.54854		9.62000	106.47514			0.00	0	650,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.71000		100.14072		11.73000	100.04334			702,600,000,000.00	60,000,000	30,000,000.00
CBL13	On 01/02/2019	Spot Bond	0.00000		102.20296		0.00000	102.17557			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.96000		101.08322		11.98000	100.98019			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		101.48854		0.00000	101.47051			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.83500		103.02950		9.86000	102.93767			0.00	0	10,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		101.60760		0.00000	101.58210			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.40000		96.64602		12.42000	96.53999			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		101.61799		0.00000	101.59815			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		101.11029		0.00000	101.08580			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		101.49598		0.00000	101.47708			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.66000		94.50027		10.66000	94.47316			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.31000		117.34209		10.31000	117.30969			824,800,000,000.00	80,000,000	80,000,000.00
CCT02	On 12/06/2024	Spot Bond	10.16000		113.26020		10.16000	113.22937			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.49000		112.34976		9.49000	112.32145			3,796,000,000,000.00	400,000,000	2,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		101.32140		0.00000	101.29448			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.19500		100.58710		12.22000	100.51287			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR12		On 14/11/2014	Spot Bond	0.00000	101.63969		0.00000	101.61587			0.00	0	0.00
CGR13		On 27/06/2016	Spot Bond	0.00000	100.74674		0.00000	100.72243			0.00	0	0.00
CGR14		On 13/02/2018	Spot Bond	0.00000	101.96628		0.00000	101.93879			0.00	0	0.00
CGR7		On 22/07/2014	Spot Bond	0.00000	100.03627		0.00000	100.00013			0.00	0	0.00
CGR8		On 22/07/2015	Spot Bond	0.00000	100.04158		0.00000	100.00015			0.00	0	0.00
CIG01		On 06/06/2015	Spot Bond	0.00000	101.17143		0.00000	101.15002			0.00	0	0.00
CIG02		On 30/08/2016	Spot Bond	0.00000	101.23784		0.00000	101.21762			0.00	0	0.00
CLN126		On 20/08/2015	Spot Bond	0.00000	102.21666		0.00000	102.18280			0.00	0	0.00
CLN130		On 20/08/2015	Spot Bond	0.00000	102.19310		0.00000	102.15963			0.00	0	0.00
CLN134		On 20/08/2015	Spot Bond	0.00000	102.31758		0.00000	102.28205			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	101.53513		0.00000	101.51373			0.00	0	0.00
CLN167		On 30/04/2014	Spot Bond	100.00000	98.11828	100.00000	97.85522				0.00	0	0.00
CLN168		On 30/04/2014	Spot Bond	100.00000	98.11828	100.00000	97.85522				0.00	0	0.00
CLN169		On 30/04/2014	Spot Bond	100.00000	98.11828	100.00000	97.85522				0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.73289		0.00000	100.71475			0.00	0	0.00
CLN172		On 30/04/2014	Spot Bond	100.00000	98.11828	100.00000	97.85522				0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	101.83269		0.00000	101.81770			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	100.97900		0.00000	100.95588			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	103.09850	10.11000	103.07041				0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	100.97900		0.00000	100.95588			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.31493		0.00000	100.29852			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	115.77592	2.76000	115.74166				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	115.67843	3.14000	115.64304				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.19336	8.25000	101.17114				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.97900	0.00000	100.95588				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.97900	0.00000	100.95588				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	115.28502	3.10000	115.25000				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	115.19636	2.40000	115.16351				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	101.03890	0.00000	101.01164				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.49142	0.00000	100.47785				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.16917	0.00000	100.15350				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.68500	99.77519	8.72000	99.67544				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.23271	0.00000	100.21665				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.22948	0.00000	100.21370				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.02049	0.00000	100.00000				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.01975	0.00000	100.00004				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.73500	99.87168	8.77000	99.77153				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.73500	99.87168	8.77000	99.77153				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	8.78500	102.95949	8.82000	102.85459				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.75126	0.00000	100.73257				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.83020	0.00000	100.80916				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.10794	0.00000	100.08991				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN231	On 17/01/2015	Spot Bond	0.00000		100.10794		0.00000	100.08991			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539		93.41710		100.17539	93.19645			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		101.05392		0.00000	101.02875			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		101.33508		0.00000	101.31667			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.76198		0.00000	100.74298			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		101.13194		0.00000	101.11490			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		101.20604		0.00000	101.18770			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		101.47487		9.35000	101.44926			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		101.47487		9.35000	101.44926			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		101.11240		0.00000	101.09536			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		101.11550		0.00000	101.09841			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		101.86742		0.00000	101.83750			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.76146		0.00000	100.74582			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000		101.83126		0.00000	101.80198			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000		100.53501		0.00000	100.51935			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000		100.53501		0.00000	100.51935			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000		100.53501		0.00000	100.51935			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000		100.53501		0.00000	100.51935			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000		100.53501		0.00000	100.51935			0.00	80,000,000	40,000,000.00
CLN255	On 26/03/2015	Spot Bond	0.00000		100.54865		0.00000	100.53250			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.57119		0.00000	100.55422			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.57119		0.00000	100.55422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN258	On 26/03/2017	Spot Bond	0.00000	100.57119	0.00000	100.55422		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000	100.57119	0.00000	100.55422		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	100.57119	0.00000	100.55422		0.00		0	0.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	100.57497	0.00000	100.55786		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	9.73000	100.41234	9.75000	100.30975		0.00		0	0.00	
CLN264	On 18/08/2014	Spot Bond	0.00000	101.20171	0.00000	101.18359		0.00		0	0.00	
CLN268	On 30/04/2017	Spot Bond	0.00000	99.85319	0.00000	99.83261		0.00		0	0.00	
CLN269	On 20/06/2017	Spot Bond	0.00000	100.85688	0.00000	100.83505		0.00		0	0.00	
CLN270	On 24/02/2017	Spot Bond	0.00000	101.73407	0.00000	101.70483		0.00		0	0.00	
CLN272	On 20/06/2017	Spot Bond	0.00000	100.69064	0.00000	100.67256		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	100.68609	0.00000	100.66814		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.70077	0.00000	100.68358		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	101.14425	0.00000	101.12680		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	101.34506	0.00000	101.32389		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.69893	0.00000	100.68180		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	104.26162	0.00000	104.24479		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.97227	0.00000	100.95480		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.58103	0.00000	100.56512		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.51385	0.00000	100.49825		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.66789	0.00000	100.65049		0.00		0	0.00	
CLN284	On 20/06/2017	Spot Bond	0.00000	100.77238	0.00000	100.75186		0.00		0	0.00	
CLN285	On 20/06/2017	Spot Bond	0.00000	100.77238	0.00000	100.75186		0.00		0	0.00	
CLN286	On 20/06/2017	Spot Bond	0.00000	100.77238	0.00000	100.75186		0.00		0	0.00	
CLN287	On 20/06/2017	Spot Bond	0.00000	100.77238	0.00000	100.75186		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN288	On 10/08/2017	Spot Bond		0.00000	101.48382		0.00000	101.46429			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	101.11417		0.00000	101.09617			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.92877		0.00000	100.90891			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.65808		0.00000	100.63798			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	102.98280		0.00000	102.96506			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.53264		0.00000	100.51284			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.65054		0.00000	100.63070			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.38674		0.00000	100.36667			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.80360		0.00000	100.78336			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.53269		0.00000	100.51289			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.53269		0.00000	100.51289			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.52721		0.00000	100.50685			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	102.32888		0.00000	102.31017			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	101.55115		0.00000	101.52868			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		11.17500	95.34155		11.17000	95.33840			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.69500	92.03496		11.69000	92.03212			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.50278		0.00000	100.48348			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN317	On 20/03/2023	Spot Bond	0.00000	100.80592	0.00000	100.78439				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	101.51425	0.00000	101.49233				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	99.97873	0.00000	99.95755				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	99.83598	0.00000	99.81296				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	99.83352	8.80500	99.80975				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.70428	0.00000	100.68579				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	101.61279	0.00000	101.59561				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	100.73789	0.00000	100.71841				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.75151	0.00000	100.73162				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.80410	0.00000	100.78264				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.73260	0.00000	100.71709				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	101.02463	0.00000	101.00032				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	101.02463	0.00000	101.00032				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	101.02463	0.00000	101.00032				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.84313	0.00000	100.82171				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.54846	0.00000	100.53364				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.01692	0.00000	100.00004				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.50278	0.00000	100.48348				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	100.55976	0.00000	100.54347				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	99.86938	0.00000	99.84795				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.93698	0.00000	100.91153				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN341	On 30/06/2017	Spot Bond		0.00000	100.50584		0.00000	100.48641			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	101.07422		0.00000	101.04592			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.87958		0.00000	100.85707			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.66855		0.00000	100.65231			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.77872		0.00000	100.75802			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	99.87068		0.00000	99.84949			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	101.46398		0.00000	101.44396			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.55575		0.00000	100.53959			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.49054		0.00000	100.47179			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	99.88446		0.00000	99.86541			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	101.51573		0.00000	101.49037			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	101.51573		0.00000	101.49037			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	101.07316		0.00000	101.05431			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	101.06564		0.00000	101.03635			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	101.63277		0.00000	101.60532			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	101.57817		0.00000	101.55170			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	99.84936		0.00000	99.82824			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	99.97886		0.00000	99.95782			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.63875		0.00000	100.62222			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	100.78533		10.55000	100.75718			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.35500	101.97734		10.35000	101.98019			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.67630		0.00000	100.66248			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN364	On 06/08/2023	Spot Bond	0.00000	101.94688		0.00000	101.92146			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.49500	103.67814		12.49000	103.67255			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	101.87221		0.00000	101.84570			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.52500	103.29016		12.52000	103.28118			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.95500	102.81161		10.95000	102.80476			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	101.52882		0.00000	101.50239			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	99.86512		0.00000	99.84299			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.93473		0.00000	100.91162			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.50803		0.00000	100.48708			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.18589		0.00000	100.16611			0.00	0	7,500,000,000.00
CLN374	On 20/06/2019	Spot Bond	100.00000	0.94184		100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000,000,000.00	
CLN375	On 30/06/2017	Spot Bond	100.00000	5.51537		100.00000	100.00000		140,000,000,000,000.00	1,400,000,000	1,400,000,000.00	
CLN376	On 20/03/2021	Spot Bond	9.88000	100.00000		9.88000	9.88000			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.76698		7.01000	38.75979			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	148.63393		0.00000	148.96052			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	8.86500	132.01580		8.86500	131.98443			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.48000	140.13674		8.48000	140.10486			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.48000	140.50583		8.48000	140.47387			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	89.52734		0.00000	89.46990			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	89.43779		0.00000	89.37987			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.28241		0.00000	100.26407			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.28241		0.00000	100.26407			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.76042		0.00000	100.74145			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.70900		0.00000	100.69156			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.71916		0.00000	100.70143			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.28007		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.71791		0.00000	100.69902			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		99.97873		0.00000	99.95755			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.65059		0.00000	100.63370			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.14339		100.00000	0.94153			0.00	10,000,000,000	10,000,000,000.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.15982		0.00000	100.14212			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		101.28618		0.00000	101.26566			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.17768		0.00000	100.15847			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.23500		104.42045		9.27000	104.50408			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.29500		102.42768		9.32000	102.31863			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.57000		114.05323		10.57000	114.02095			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.58500		107.31354		8.62000	107.23526			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.16000		103.91687		10.16000	103.88889			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.48500		92.62936		10.48000	92.63057			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.21000		93.50263		11.21000	93.47478			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.21000		91.32515		11.21000	91.29779			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		101.07059		0.00000	101.05338			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		101.09277		0.00000	101.07509			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		101.00976		0.00000	100.99273			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		99.83086		0.00000	99.81241			0.00	0	0.00
CPL019	On 17/04/2014	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
CPV01	On 30/06/2029	Spot Bond		11.48000	100.68731		11.48000	100.65653			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.12439		100.00000	11.09744			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	99.97981		0.00000	99.96304			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.57000	95.46453		8.59500	95.37198			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond		0.00000	100.91202		0.00000	100.89704			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond		0.00000	100.81209		0.00000	100.79750			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.86861		0.00000	100.85211			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond		0.00000	101.32936		0.00000	101.31254			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.25232		0.00000	100.22396			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.93517		0.00000	100.90978			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond		0.00000	99.76228		0.00000	99.93214			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.55056		0.00000	100.52629			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.57737		0.00000	100.55175			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.46500	119.97512		7.50000	119.87612			0.00	0	1,660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.84000	104.65279		8.85500	104.55973			0.00	0	3,803,500,000.00
DV23	On 27/02/2023	Spot Bond		9.23500	106.05272		9.23000	106.05697			0.00	0	2,893,500,000.00
DV24	On 18/02/2024	Spot Bond		9.34500	103.87451		9.34000	103.88049			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond		9.89500	103.33460		9.89500	103.30704			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond		0.00000	100.72128		0.00000	100.70672			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.75157		0.00000	100.73776			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	101.11464		0.00000	101.09907			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond		0.00000	100.64024		0.00000	100.62588			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		8.45000	127.19928		8.46500	127.08735			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	101.04027		0.00000	101.01185			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	132.63174		0.10000	132.60215			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		1.93000	119.61900		1.93000	119.58631			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond		1.94000	108.44996		1.94000	108.42028			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.07000	106.77206		2.07000	106.74245			2,194,200,000,000.00	1,060,000,000	530,000,000.00
EMM01	On 28/07/2020	Spot Bond		10.06000	104.73024		10.06000	104.70185			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.91000	105.20280		9.91000	105.17515			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.26000	103.41587		10.26000	103.38730			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.58500	97.57929		10.58500	97.55172			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond		8.00000	123.24325		8.00000	100.10722			650,400,000,000,000.00	81,300,000,000	44,333,333,800.00
EPF001	On 19/08/2015	Spot Bond		0.00000	101.21784		0.00000	101.20062			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.72396		0.00000	100.70966			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	101.32038		0.00000	101.30363			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	101.08879		0.00000	101.07222			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	101.07983		0.00000	101.06311			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond		100.00000	68.51839		100.00000	68.51838			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond		100.00000	94.31525		100.00000	94.07216			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond		100.00000	72.27723		100.00000	72.13439			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond		100.00000	69.88906		100.00000	69.75987			2,200,000,000,000,000.00	22,000,000,000	22,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS01	On 18/11/2014	Spot Bond	3.00000	130.33343		3.00000	130.29400			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.64500	105.33451		11.68000	105.26311			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	104.30561		0.00000	104.28647			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	99.95572		0.00000	99.93370			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.70169		0.00000	100.68305			0.00	0	1,000,000,000.00
EQS07	On 09/04/2018	Spot Bond	10.32000	95.01903		10.34000	94.93130			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.39629		0.00000	100.37880			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	101.11836		0.00000	101.09865			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	101.45137		0.00000	101.43110			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	101.33623		0.00000	101.31776			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	101.30872		0.00000	101.28922			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	101.47790		0.00000	101.45722			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	101.44081		0.00000	101.41921			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	101.23876		0.00000	101.22181			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	101.27427		0.00000	101.25677			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	101.21178		0.00000	101.19379			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	101.26466		0.00000	101.24585			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	101.20119		0.00000	101.18338			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	101.24527		0.00000	101.22676			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.03500	102.03686		7.07000	101.97274			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.12500	103.84519		8.14500	103.75398			162,500,000,000.00	20,000,000	6,623,466,400.00
ES23	On 25/01/2023	Spot Bond	8.77000	109.81497		8.76500	109.82053			290,227,364,000.00	33,093,200	2,427,544,600.00
ES26	On 02/04/2026	Spot Bond	9.07000	91.65385		9.07000	91.63165			0.00	0	5,175,000,000.00
ES33	On 15/09/2033	Spot Bond	9.74500	81.38179		9.73500	81.43405			1,169,400,000,000.00	120,000,000	46,040,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES42	On 25/04/2042	Spot Bond	9.92500	86.54941		9.93000	86.48485			49,625,000,000,000.00	5,000,000,000	10,300,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	101.15890		0.00000	101.14139			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.11162		0.00000	100.09298			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.55601		0.00000	100.53958			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.96071		0.00000	100.94551			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.24401		0.00000	100.22975			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.79049		0.00000	100.77211			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.52456		100.00000	12.49319			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	12.18856		100.00000	12.15804			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.71826		0.00000	100.70097			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.74800		0.00000	100.72990			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.80741		0.00000	100.78769			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.86672		0.00000	100.84537			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.88500	101.71787		6.92000	101.68535			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.80000	98.07647		9.82000	97.97942			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.77278		0.00000	100.75850			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.77271		0.00000	100.75843			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	99.95940		0.00000	99.93926			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	103.00106		0.00000	102.98236			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.60000	105.42763		11.62000	105.32378			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	99.25362		0.00000	99.23238			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.13000	127.35554		2.13000	127.32003			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.07000	272.00804		2.07000	271.93275			828,000,000,000.00	400,000,000	200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI25	On 31/01/2025	Spot Bond	2.25000		107.30230		2.24000	107.37485			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.48000		152.67210		2.48000	152.62819			2,480,000,000,000.00	1,000,000,000	1,100,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.33000		207.61474		2.31000	208.16109			2,330,000,000,000.00	1,000,000,000	500,000,000.00
FRBN04	On 15/09/2015	Spot Bond	7.89500		108.67308		7.93000	108.60240			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.94100		59.66975		7.94200	59.65511			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48100		37.66078		9.48100	37.64989			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000		36.37413		9.72000	36.36333			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		103.85293		0.00000	103.82193			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		101.79982		0.00000	101.77109			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		101.74949		0.00000	101.72165			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		101.74949		0.00000	101.72165			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		101.35980		0.00000	101.33425			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		101.71961		0.00000	101.69228			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.85229		0.00000	100.83060			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		101.02196		0.00000	100.99767			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.73295		0.00000	100.71480			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.80826		0.00000	100.78788			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		101.44105		0.00000	101.42473			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		101.00698		0.00000	100.98309			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.79504		0.00000	100.77385			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC121		On 20/06/2017	Spot Bond	0.00000	100.75604		0.00000	100.73602			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.73544		0.00000	100.86635			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	100.78145		0.00000	100.76065			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.83308		0.00000	100.81075			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	101.03421		0.00000	101.00584			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.00274		0.00000	100.97532			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	14.76041		100.09221	14.72462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC144	On 20/09/2017	Spot Bond		0.00000	100.70609		0.00000	100.68755			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	110.66096		0.00000	110.73462			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond		0.00000	100.84834		0.00000	100.82676			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.95288		0.00000	100.92819			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond		0.00000	101.60788		0.00000	101.58252			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	104.78487		0.00000	104.75832			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.78980		0.00000	100.76997			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	98.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	100.79901		0.00000	100.77891			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.72647		0.00000	100.70851			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.74062		0.00000	100.72105			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.98023		0.00000	100.95349			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond		0.00000	100.77256		0.00000	100.75790			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond		0.00000	100.75438		0.00000	100.73975			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.72700		0.00000	100.70784			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	54.66844		13.22500	54.64911			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.68335		0.00000	100.66550			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.68427		0.00000	100.66638			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	101.02644		0.00000	100.99957			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.71700		0.00000	100.69814			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.49500	95.32547		3.48500	95.38533			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.74969		0.00000	100.72986			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.74969		0.00000	100.72986			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	101.30074		0.00000	101.28386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC173	On 30/06/2017	Spot Bond	0.00000		100.50278	0.00000	100.48348				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		98.76967	0.00000	98.75007				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		101.53732	0.00000	101.58418				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.70428	0.00000	100.68579				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.68700	0.00000	100.66903				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		101.90087	0.00000	101.87574				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.81045	0.00000	100.78880				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		101.44832	0.00000	101.42852				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		101.88019	0.00000	101.85534				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		99.85512	0.00000	99.83133				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.93517	0.00000	100.90978				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.73335	0.00000	100.71401				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.93427	0.00000	100.90891				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.67881	0.00000	100.66109				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000		102.13811	0.00000	102.10165				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.74062	0.00000	100.72105				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000		100.74062	0.00000	100.72105				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000		100.74958	0.00000	100.73425				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000		100.40873	0.00000	100.39261				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000		100.43261	0.00000	100.41533				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000		100.27711	0.00000	100.26185				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000		100.27711	0.00000	100.26185				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000		100.34395	0.00000	100.32317				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC196	On 09/04/2016	Spot Bond	0.00000		100.25895		0.00000	100.24360			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000		100.25782		0.00000	100.24255			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000		100.24322		0.00000	100.22791			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000		100.24392		0.00000	100.22856			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	100.00000		8.83606	100.00000		8.80817			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	100.00000		20.94473	100.00000		20.87862		1,500,000,000,000,000.00	15,000,000,000	15,000,000,000.00	
FRC202	On 17/04/2017	Spot Bond	100.00000		8.83606	100.00000		8.80817		4,000,000,000,000,000.00	40,000,000,000	40,000,000,000.00	
FRC203	On 17/04/2016	Spot Bond	100.00000		20.94473	100.00000		20.87862		1,500,000,000,000,000.00	15,000,000,000	15,000,000,000.00	
FRC29	On 22/07/2014	Spot Bond	0.00000		100.02189		0.00000	100.00003			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.79250		0.00000	100.77258			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.78795		0.00000	100.76817			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.96947		0.00000	100.95067			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.67325		0.00000	100.65688			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		99.87492		0.00000	99.85427			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.37000		116.89203		3.37000	116.85548			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.80264		0.00000	100.78242			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.81089		0.00000	100.79043			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.35000		117.05281		3.35000	117.01627			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.85000		122.47127		1.85000	122.63729			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.37000		116.89203		3.37000	116.85548			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.83000		121.12996		2.83000	121.09387			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.90000		126.17577		2.90000	126.36477			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		99.85851		0.00000	101.93712			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		99.98061		0.00000	100.04812			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC79	On 15/06/2016	Spot Bond		0.00000	101.12378		0.00000	101.09670			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	101.14372		0.00000	101.11610			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.69610		0.00000	100.67905			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.79717		0.00000	100.77711			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	103.91798		0.00000	103.90110			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.93282		0.00000	100.90872			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.89802		0.00000	100.87496			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.76149		0.00000	100.74130			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	101.04394		0.00000	101.01904			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.76058		0.00000	100.74042			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	103.13149		0.00000	103.11651			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	96.22837		0.00000	96.29321			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	95.45187		0.00000	95.58245			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.72246		0.00000	100.70780			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.04001	100.00000		9.01811			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		15.26295	100.00000		15.22597			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.97000	142.55418		4.97000	142.50376			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.51342		0.00000	100.49824			0.00	0	220,000,000.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.84185		0.00000	100.82849			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	101.97870		0.00000	101.96236			0.00	600,000,000	300,000,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	102.12314		0.00000	102.10904			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	103.32737		0.00000	103.31169			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	101.15931		0.00000	101.14469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.61322		0.00000	100.59745			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000		93.59089		0.00000	93.56460			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.56000		125.49036		2.58000	124.99327			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.01772		0.00000	99.99981			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.00000		10.38000	99.97154			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.00000		10.38000	99.97154			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		101.75462		0.00000	101.75462			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		101.26709		0.00000	101.25052			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		101.94904		0.00000	101.92525			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.70000		101.37093		2.72000	100.97829			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.64000		198.50386		2.62000	199.01847			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.67000		101.91816		2.69000	101.52308			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.31846		0.00000	100.30587			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.58000		261.59687		2.58000	261.52084			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.08000		271.79913		2.08000	271.72382			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.80000		257.25557		2.80000	257.17926			560,000,000,000.00	200,000,000	100,000,000.00
FRS46	On 31/01/2022	Spot Bond	2.50000		124.12546		2.50000	124.08958			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		99.88292		0.00000	99.86360			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.03000		124.32360		2.03000	124.28927			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.02055		0.00000	100.00022			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.32342		0.00000	100.30647			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.59919		0.00000	101.57941			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.54000		100.98923		2.56000	100.54461			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		15.85866		104.97509	15.81853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593	20.01477	101.07593	19.96582	0.00	0	0.00				
FRS74	On 14/06/2017	Spot Bond	100.44759	12.16982	100.44759	12.14023	0.00	0	0.00				
FRS75	On 13/06/2014	Spot Bond	0.00000	100.71169	0.00000	100.69632	0.00	0	0.00				
FRS76	On 18/06/2017	Spot Bond	100.76967	18.41767	100.76967	18.37275	0.00	0	0.00				
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00				
FRS81	On 30/10/2042	Spot Bond	2.16000	110.35064	2.14000	110.78580	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	2.21000	107.71427	2.20000	107.78727	0.00	0	0.00				
FRS86	On 23/04/2018	Spot Bond	0.00000	98.39978	0.00000	98.39869	0.00	0	0.00				
FRS87	On 31/01/2025	Spot Bond	2.24000	107.40512	2.23000	107.47780	0.00	0	0.00				
FRS88	On 28/05/2020	Spot Bond	0.00000	101.21763	0.00000	101.19762	0.00	0	0.00				
FRS90	On 07/12/2023	Spot Bond	2.28000	339.12685	2.28000	339.03105	0.00	0	0.00				
FRS92	On 21/06/2014	Spot Bond	0.00000	100.45916	0.00000	100.44625	0.00	0	0.00				
FRS93	On 11/08/2014	Spot Bond	0.00000	101.52484	0.00000	101.50452	0.00	0	0.00				
FRS94	On 08/08/2018	Spot Bond	0.00000	101.43654	0.00000	101.41747	0.00	0	0.00				
FRS95	On 11/08/2014	Spot Bond	0.00000	101.36763	0.00000	101.34952	0.00	0	0.00				
FRS96	On 24/08/2018	Spot Bond	0.00000	101.12092	0.00000	101.10306	0.00	0	0.00				
FRS97	On 29/08/2018	Spot Bond	0.00000	101.01346	0.00000	100.99578	0.00	0	0.00				
FRS98	On 21/11/2017	Spot Bond	0.00000	101.61767	0.00000	101.59170	0.00	8,000,000,000	4,000,000,000.00				
FRS99	On 09/10/2014	Spot Bond	0.00000	100.28553	0.00000	100.26828	0.00	0	0.00				
FRX14	On 01/09/2014	Spot Bond	6.19500	101.98251	6.30500	101.92592	0.00	0	110,000,000.00				
FRX15	On 14/03/2015	Spot Bond	6.85500	102.55040	6.89000	102.50133	0.00	0	100,000,000.00				
FRX16	On 15/09/2016	Spot Bond	7.90500	101.03850	7.94000	100.94203	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX17	On 15/09/2017	Spot Bond	8.33500	101.36557	8.36000	101.27020	0.00	0	0.00				
FRX18	On 14/04/2018	Spot Bond	8.54000	106.74442	8.56000	106.65113	0.00	0	0.00				
FRX19	On 15/11/2019	Spot Bond	9.03000	103.81345	9.04500	103.72369	0.00	0	850,000,000.00				
FRX20	On 01/10/2020	Spot Bond	9.25000	98.12960	9.25000	98.10535	0.00	0	0.00				
FRX23	On 28/02/2023	Spot Bond	9.74500	89.46304	9.74000	89.46688	0.00	0	0.00				
FRX24	On 10/12/2024	Spot Bond	9.86000	109.71438	9.86000	109.68537	0.00	0	0.00				
FRX26	On 01/10/2026	Spot Bond	10.15000	95.86775	10.15000	95.84181	0.00	0	500,000,000.00				
FRX31	On 21/02/2031	Spot Bond	10.48500	93.86150	10.48500	93.83500	0.00	0	0.00				
FRX45	On 14/04/2045	Spot Bond	10.57000	76.87839	10.57500	76.82096	0.00	0	0.00				
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00				
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.59488	0.00000	100.58083	0.00	0	0.00				
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.61794	0.00000	100.60321	0.00	0	0.00				
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.62715	0.00000	100.61215	0.00	0	0.00				
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.65013	0.00000	100.63444	0.00	0	0.00				
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.68692	0.00000	100.67015	0.00	0	0.00				
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.71450	0.00000	100.69691	0.00	0	0.00				
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.83385	0.00000	100.81270	0.00	0	0.00				
FS2A1	On 20/02/2015	Spot Bond	0.00000	101.02078	0.00000	101.00652	0.00	0	0.00				
FS2A2	On 20/02/2017	Spot Bond	0.00000	101.07658	0.00000	101.06141	0.00	0	0.00				
FS2A3	On 20/08/2038	Spot Bond	0.00000	101.12717	0.00000	101.11117	0.00	0	0.00				
FS2A4	On 20/08/2038	Spot Bond	0.00000	101.13903	0.00000	101.12284	0.00	0	0.00				
FS2A5	On 20/08/2038	Spot Bond	0.00000	101.17277	0.00000	101.15603	0.00	0	0.00				
FS2B1	On 20/08/2038	Spot Bond	0.00000	101.22343	0.00000	101.20586	0.00	0	0.00				
FS2C1	On 20/08/2038	Spot Bond	0.00000	101.26563	0.00000	101.24737	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2D1	On 20/08/2038	Spot Bond	0.00000		101.45122		0.00000	101.42993			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.54135		0.00000	100.41582			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.26332		0.00000	100.24647			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.64500		99.89969		9.67000	99.81089			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		101.23363		0.00000	101.21877			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	0.00000		99.09825		0.00000	99.08185			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond	0.00000		99.91105		0.00000	99.89623			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		99.96239		0.00000	99.94373			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		99.96157		0.00000	99.94250			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		99.95998		0.00000	99.94012			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		99.95801		0.00000	99.93716			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		99.95527		0.00000	99.93306			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		100.87591		0.00000	100.85925			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		102.11059		0.00000	102.09359			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.15303		0.00000	100.02773			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		102.14490		0.00000	102.13022			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.29414		0.00000	100.27692			0.00	400,000,000	200,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.84831		0.00000	100.83187			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		101.26151		0.00000	101.24303			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		100.46252		0.00000	100.44793			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000		101.01191		0.00000	100.99696			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.62952		0.00000	100.61197			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		99.95320		0.00000	99.92997			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.53684		0.00000	100.51963			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.80838		0.00000	100.79200			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		99.82970		0.00000	99.81112			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		99.82750		0.00000	99.80867			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond	0.00000		101.33256		0.00000	101.31759			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond	0.00000		101.28391		0.00000	101.26766			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.01934		0.00000	100.00017			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.25972		97.71621		8.29401	97.76106			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.02032		0.00000	100.00021			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.61229		104.41639		8.64655	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.02159		0.00000	100.00026			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.06234		104.41639		9.09657	104.41639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.02313		0.00000	100.00033			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.11676		0.00000	100.09726			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.17354		0.00000	100.04590			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.17986		0.00000	100.05148			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.36264		0.00000	101.34376			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000		101.74842		9.89000	101.72130			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.58000		107.76934		8.60500	107.62078			107,250,000,000,000.00	12,500,000,000	15,230,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.85000		276.65380		1.85000	276.57887			32,930,000,000,000.00	17,800,000,000	15,400,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.88000		276.01467		1.83000	277.00600			2,632,000,000,000.00	1,400,000,000	1,400,000,000.00
HWAY34	On 31/07/2034	Spot Bond	9.75500		97.64189		9.71500	97.95552			873,072,500,000,000.00	89,500,000,000	33,400,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.64500		98.52505		9.63500	98.58666			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		54.79795		100.00000	54.66520			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		14.22626		100.00000	14.19180			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		83.74518		100.00000	83.55570			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		38.08169		100.00000	37.98842			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		19.43870		100.00000	19.39109			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		10.03460		100.00000	10.00948			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		57.95342		100.00000	57.80991			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.60000		114.22193		1.59000	114.30203			1,442,082,560,000.00	901,301,600	13,239,900,000.00
I2038	On 31/01/2038	Spot Bond	1.94000		116.40346		1.96000	115.94311			162,516,794,972,000.00	83,771,543,800	47,501,702,800.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2046	On 31/03/2046	Spot Bond	2.05000	114.11921		2.05000	114.08771			411,349,720,000.00	200,658,400	44,350,726,100.00
I2050	On 31/12/2050	Spot Bond	2.02000	123.71235		2.02000	123.67822			1,517,785,176,000.00	751,378,800	61,651,520,800.00
IBC01	On 16/03/2015	Spot Bond	0.00000	93.30000		0.00000	93.35000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.78500	103.31932		7.82000	103.26780			4,671,000,000,000.00	600,000,000	300,000,000.00
IBL13	On 12/03/2015	Spot Bond	0.00000	101.61712		0.00000	101.60158			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.83375		0.00000	100.81763			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.28500	103.09906		8.32000	103.01515			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.54500	105.74369		8.57000	105.63588			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	7.88000	100.53764		7.88000	100.53764			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	101.18484		0.00000	101.16844			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.82000	114.59455		4.82000	114.55440			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.10500	101.78649		8.14000	101.69108			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	101.44717		0.00000	101.42961			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	101.53350		0.00000	101.51482			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.67000	124.91559		1.67000	124.88234			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.10000	127.62161		2.10000	127.58613			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.86039		0.00000	100.84657			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	101.71249		0.00000	101.69776			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.66500	100.82158		8.69000	100.71599			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	101.19034		0.00000	101.17605			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	102.41844		0.00000	102.40371			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	101.20475		0.00000	101.18752			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.23000	98.10732		9.25000	98.01067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL46	On 15/01/2020	Spot Bond		9.68000	91.44377		9.69500	91.35936			0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond		0.00000	101.00466		0.00000	100.99030			0.00	0	90,000,000.00
IBL49	On 02/04/2018	Spot Bond		8.74500	95.79488		8.77000	95.69291			0.00	0	5,000,000,000.00
IBL50	On 02/08/2020	Spot Bond		9.73000	99.07533		9.74500	98.98132			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	99.87728		0.00000	99.85999			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	99.87353		0.00000	99.85571			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		8.04500	100.00235		8.08000	99.90975			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		9.01000	98.68020		9.03000	98.58782			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	99.85921		0.00000	99.83938			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	101.24246		0.00000	101.22563			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		8.31500	102.10790		8.34000	102.02314			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.97000	102.55336		8.99000	102.45110			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.98500	103.47814		9.98000	103.48151			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.42395		0.00000	100.40891			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00383		100.00000	0.00382			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.01700		0.00000	99.99985			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.01787		0.00000	99.99992			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.31000	95.37170		9.31000	95.34799			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	100.05398		5.00000	100.04049			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	100.05398		5.00000	100.04049			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.12495		5.00000	101.11116			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.05398		5.00000	100.04049			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.43142		4.00000	100.42061			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW001	On 30/06/2016	Spot Bond	0.00000	101.25596	0.00000	101.23406				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	101.20107	0.00000	101.17973				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.56989	0.00000	100.54764				0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000	96.87500	100.00000	96.12404				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	106.50591	9.20000	106.47973				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.49253	0.00000	100.47449				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.49253	0.00000	100.47449				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	101.45142	0.00000	101.43116				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.03612	100.00000	8.01665				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00001	0.00000	99.98291				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	101.37576	0.00000	101.35796				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	101.24708	0.00000	101.22965				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.78500	100.18514	9.82000	100.12989				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.99069	0.00000	100.97399				0.00	400,000,000	200,000,000.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	102.50959	0.00000	102.49390				0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.73588	0.00000	100.72103				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	98.97800	0.00000	98.95273				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.48688	100.00000	6.47063				0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	87.95181	100.00000	87.74038				0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	87.60213	100.00000	87.39840				0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000	82.39278	100.00000	82.20721				0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000	93.65884	100.00000	92.94389				0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000	88.88321	100.00000	88.23913				0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000	95.13680	100.00000	94.39930				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN428U	On 08/07/2014	Spot Bond	100.00000		90.20933	100.00000	89.54603				0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000		85.76240	100.00000	85.16266				0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	5.90000		97.13453	5.90000	99.88698				0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	5.90000		99.79030	5.90000	99.77421				0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	5.90000		99.67775	5.90000	99.66170				0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	5.90000		99.56546	5.90000	99.54944				0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	5.95000		99.44881	5.95000	99.43269				0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	5.95000		99.33608	5.95000	99.32000				0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	5.95000		99.11139	5.95000	99.09538				0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	6.05000		98.75595	6.05000	98.73978				0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	6.05000		98.64292	6.05000	98.62679			10,285,000,000,000.00	1,700,000,000	1,700,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000		100.55739	0.00000	100.53650				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.32059		101.50699	11.32346	101.47304				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.32059		100.36920	11.32346	100.33562				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.67807	0.00000	100.65889				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		101.22575	0.00000	101.20105				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.66466	0.00000	100.64594				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.35015	6.50000	100.33262				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.77238	0.00000	100.75186				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.43027	0.00000	100.41495				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		97.43923	0.00000	97.43923				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.76090	0.00000	100.74402				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.15966	0.00000	100.14518				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING221	On 08/05/2014	Spot Bond	0.00000	101.23082	0.00000	101.21395				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.65195	0.00000	100.63255				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.34059	0.00000	100.33258				0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	102.41027	0.00000	102.39452				0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	102.34000	0.00000	102.32397				0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.56759	0.00000	100.55318				0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.56303	0.00000	100.54875				0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	100.71535	0.00000	100.70093				0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	100.12813	0.00000	100.11537				0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	101.32451	0.00000	101.30761				0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	101.20217	0.00000	101.18564				0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	101.08879	0.00000	101.07391				0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	101.07570	0.00000	101.06103				0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.88841	0.00000	100.87304				0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.60062	0.00000	100.58438				0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.14828	0.00000	100.13507				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.58815	0.00000	100.56511				0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.89746	0.00000	100.88344				0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond	0.00000	99.74959	0.00000	99.73394				0.00	0	0.00
IP268U	On 23/04/2014	Spot Bond	100.00000	66.66667	100.00000	99.72678				0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000	86.69834	100.00000	86.49289				0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000	82.39278	100.00000	82.20721				0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000	83.52403	100.00000	83.33333				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.17187	0.00000	100.15591				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF02	On 13/04/2016	Spot Bond		0.00000	100.17545		0.00000	100.15908			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.17787		0.00000	100.16124			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.79500	100.24842		8.83000	100.13496			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond		0.00000	100.13195		0.00000	100.11545			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.87680		0.00000	100.86000			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		9.14500	102.51159		9.17000	102.41360			2,286,250,000,000.00	250,000,000	260,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.31067		0.00000	100.29452			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.26301		0.00000	100.24616			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	101.36246		0.00000	101.34055			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.69065		0.00000	100.67106			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.96500	105.22018		9.00000	105.15627			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond		0.00000	102.66911		0.00000	102.65135			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	101.10642		0.00000	101.08638			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.19000	118.34820		3.19000	118.31178			0.00	0	300,000,000.00
IV019	On 31/03/2028	Spot Bond		3.66000	133.28338		3.66000	133.24080			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.46518		0.00000	100.44632			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.26675		0.00000	100.24786			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.14481		0.00000	100.12305			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.94211		0.00000	100.92296			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.59769		0.00000	100.57896			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.60000	94.38645		3.59000	94.44533			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.60000	99.89628		3.59000	99.91783			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	101.01723		0.00000	100.99681			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV032	On 14/08/2023	Spot Bond	0.00000	101.60398	0.00000	101.58156				0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.73588	0.00000	100.72103				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.30000	104.18843	12.32000	104.09036				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	99.82451	0.00000	99.79972				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.66000	133.28338	3.66000	133.24080				0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000	96.77365	100.00000	96.03492				0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000	87.60432	100.00000	86.97857				0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	93.67685	100.00000	92.96175				0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000	88.89241	100.00000	88.24826				0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000	83.33333	100.00000	100.00000				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.96438	0.00000	100.94912				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.09880	0.00000	100.08233				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	101.10592	0.00000	101.08960				0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond	5.90000	97.13454	5.90000	97.13454				0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond	5.90000	99.87085	5.90000	99.85473				0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond	5.90000	99.64564	5.90000	99.62960				0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond	5.90000	99.53342	5.90000	99.51741				0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	5.95000	99.30392	5.95000	99.28785				0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	5.95000	99.07938	5.95000	99.06338				0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	6.05000	98.72363	6.05000	98.70747				0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	6.05000	98.61067	6.05000	98.59455				0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	100.00000	81.11111	100.00000	100.00000				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	101.47118	0.00000	101.45123				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	99.88540	0.00000	99.86649				0.00	400,000,000	200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC005	On 27/07/2015	Spot Bond		0.00000	99.88476		0.00000	99.86571			0.00	200,000,000	100,000,000.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.38519		0.00000	100.36812			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.35274		0.00000	100.33757			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	99.89299		0.00000	99.87550			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	99.89709		0.00000	99.88029			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	101.22574		0.00000	101.20968			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	99.89340		0.00000	99.87598			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	101.12220		0.00000	101.10629			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	101.21524		0.00000	101.19656			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	101.04709		0.00000	101.03046			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.17554		0.00000	100.15918			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.17676		0.00000	100.16026			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.17919		0.00000	100.16242			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.16824		0.00000	100.15269			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.01920		0.00000	100.00017			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	99.88535		0.00000	99.86643			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.69798		0.00000	100.68146			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	101.24020		0.00000	101.22243			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.99683		0.00000	100.98153			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.98616		0.00000	100.97105			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.40279		0.00000	100.38596			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.24021		0.00000	100.22622			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	64.57058		100.00000	64.40889			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDC05U	On 15/05/2014	Spot Bond	100.00000		94.31525	100.00000	94.07216				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		94.31525	100.00000	94.07216				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		99.86079	0.00000	99.84115				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		54.42282	100.00000	54.28953				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.33877	0.00000	100.21319				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		24.43720	100.00000	24.37600				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.16536	0.00000	100.03864				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		60.71746	100.00000	60.56541				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		62.08297	100.00000	61.92750				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		65.26288	100.00000	65.10127				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		62.74090	100.00000	62.62186				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		66.22002	100.00000	66.05419				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		59.66587	100.00000	59.52133				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		63.49876	100.00000	63.29384				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		101.17755	0.00000	101.16056				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.94406	0.00000	101.92002				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.86000		135.89413	8.86000	135.86159				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.98111	0.00000	100.96667				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.67916	0.00000	100.66402				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		101.06047	0.00000	101.04340				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.97288	0.00000	100.95717				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		99.86533	0.00000	99.84635				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.24500		97.03754	9.27000	96.94525				0.00	0	30,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.39500		94.73261	9.42000	94.63082				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL04		On 14/08/2020	Spot Bond	9.83000	98.62241		9.84500	98.52827			0.00	0	10,000,000.00
LHL01		On 13/12/2015	Spot Bond	0.00000	101.19624		0.00000	101.17027			0.00	0	0.00
LHL02		On 13/12/2015	Spot Bond	10.78500	103.69765		10.82000	103.61626			0.00	0	1,040,000,000.00
LHL03		On 13/12/2016	Spot Bond	0.00000	101.30670		0.00000	101.27800			0.00	0	0.00
LRFA1		On 17/11/2025	Spot Bond	0.00000	101.23072		0.00000	101.21155			0.00	0	0.00
LRFB1		On 17/11/2025	Spot Bond	0.00000	101.31470		0.00000	101.29414			0.00	0	0.00
LRFC1		On 17/11/2025	Spot Bond	0.00000	101.41540		0.00000	101.39317			0.00	0	0.00
LWCP01		On 30/04/2014	Spot Bond	0.00000	99.88187		0.00000	99.86538			0.00	0	0.00
MAQ041		On 09/10/2014	Spot Bond	0.00000	100.22604		0.00000	100.21279			0.00	0	0.00
MAQ046		On 23/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.98541			0.00	0	0.00
MAQ047		On 15/05/2014	Spot Bond	0.00000	99.65276		0.00000	99.63697			0.00	0	0.00
MAQ048		On 06/06/2014	Spot Bond	0.00000	100.25653		0.00000	100.24157			0.00	0	0.00
MAQ049		On 06/06/2014	Spot Bond	0.00000	99.29908		0.00000	99.28315			0.00	0	0.00
MAQ050		On 02/07/2014	Spot Bond	0.00000	98.61135		0.00000	98.60816			0.00	0	0.00
MAQ051		On 09/10/2014	Spot Bond	0.00000	97.06551		0.00000	97.04815			0.00	0	0.00
MAQ052		On 25/07/2014	Spot Bond	100.00000	79.69432		100.00000	99.81651			0.00	0	0.00
MAQ08U		On 11/12/2014	Spot Bond	100.00000	64.36657		100.00000	64.24445			0.00	0	0.00
MAQ09U		On 14/11/2014	Spot Bond	100.00000	60.71746		100.00000	60.56541			0.00	0	0.00
MAQ0A1		On 28/02/2018	Spot Bond	0.00000	100.95344		0.00000	100.93624			0.00	0	0.00
MAQ12U		On 12/12/2014	Spot Bond	100.00000	56.69066		100.00000	56.55332			0.00	0	0.00
MAQ17U		On 29/04/2014	Spot Bond	100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
MAQ18U		On 17/04/2014	Spot Bond	100.00000	66.66671		100.00000	66.66670			0.00	0	0.00
MAQ19U		On 08/05/2014	Spot Bond	100.00000	96.05263		100.00000	95.80052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ20U	On 19/05/2014	Spot Bond	100.00000		93.35038		100.00000	93.11224			4,410,000,000,000,000.00	44,100,000,000	44,100,000,000.00
MBC022	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		101.05316		0.00000	101.03860			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.44987		0.00000	100.43574			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.02107		0.00000	100.10514			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.77311		0.00000	100.75871			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		101.46620		0.00000	101.45138			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.79324		0.00000	100.77898			0.00	0	7,000,000,000.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.74171		0.00000	100.72815			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		101.10562		0.00000	101.09104			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		101.18217		0.00000	101.16665			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		101.27713		0.00000	101.26025			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.13255		0.00000	100.11901			0.00	600,000,000	600,000,000.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.14077		0.00000	100.12649			0.00	6,050,000,000	2,150,000,000.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		85.44892		100.00000	85.18519			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		64.91712		100.00000	64.75456			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		22.66406		100.00000	22.60916			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		55.33218		100.00000	55.19814			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.15000		99.71717		9.17000	99.61443			0.00	0	150,000,000.00
MBSA02	On 15/04/2019	Spot Bond	9.04000		99.65883		9.06000	99.55624			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.86939		0.00000	100.85150			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.80833		0.00000	100.79195			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.16330		0.00000	100.14828			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.28196		0.00000	100.27069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.28402		0.00000	100.27262			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.29431		0.00000	100.28226			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	101.88977		0.00000	101.87273			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	101.98941		0.00000	101.97141			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.48000	100.65349		8.50500	100.57622			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		9.22000	103.21076		9.24000	103.10987			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.98500	103.08918		9.98500	103.06144			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.85000	104.75291		6.89000	104.70816			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.62252		0.00000	100.60765			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.64554		0.00000	100.62999			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		10.03000	101.84931		10.04500	101.75952			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.80000	101.79527		7.82000	101.74792		158,400,450,000,000.00	20,307,750,000	16,529,250,000.00	
MIIL01	On 31/05/2015	Spot Bond		0.00000	101.07767		0.00000	101.06036			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		9.40500	101.82231		9.43000	101.73123			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.72450		0.00000	100.70832			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.86000	102.00147		9.86000	101.97479			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	9.55736		100.00000	9.53421			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	101.03359		0.00000	101.01710			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		9.10500	101.69657		9.13000	101.60600			0.00	0	110,000,000.00
MTN02	On 13/07/2014	Spot Bond		6.33500	103.63800		6.37500	103.61109			0.00	0	20,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.88500	104.25242		7.92000	104.18941			0.00	0	90,000,000.00
MTN04	On 13/07/2017	Spot Bond		9.04500	105.74705		9.07000	105.65126			0.00	0	30,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.99020		100.89771	6.97255			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A302	On 14/08/2020	Spot Bond	100.61875	7.08160	100.61875	7.06378				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	101.24996	0.00000	101.23281				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	101.27034	0.00000	101.25289				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	101.28885	0.00000	101.27113				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	101.29796	0.00000	101.28010				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	101.40946	0.00000	101.38994				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	101.53927	0.00000	101.51781				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.44802	100.00000	0.44689				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.44802	100.00000	0.44689				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.33500	97.27730	9.33000	97.28067				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.73500	99.98445	7.77000	99.89291				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.55000	100.54950	9.56500	100.45278				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.19048	0.00000	100.17476				0.00	0	200,000,000.00
NBK12A	On 19/03/2021	Spot Bond	9.31000	101.22653	9.31000	101.20150				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	101.21067	0.00000	101.19488				0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.68500	101.19032	9.68000	101.19580				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	102.55498	0.00000	102.53956				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	101.31975	0.00000	101.30474				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	102.24610	0.00000	102.23064				0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	99.96605	0.00000	99.94913				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK17B	On 28/11/2016	Spot Bond	0.00000	101.12213	0.00000	101.10739				0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.61737	0.00000	100.60201				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.48500	105.08891	7.52000	105.02100				0.00	0	680,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	102.58044	0.00000	102.56574				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	9.05000	111.16225	9.07000	111.04666				0.00	0	10,000,000.00
NBK4	On 28/10/2024	Spot Bond	11.03500	33.26489	11.03500	33.25535				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.88500	101.78015	7.92000	101.72546				0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.01960	0.00000	100.00016				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.02054	0.00000	100.00002				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.23500	102.73219	8.27000	102.64790				0.00	0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.56877	0.00000	100.55327				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	101.19305	0.00000	101.17457				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.49866	0.00000	100.48036				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.33348	0.00000	100.31590				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.16557	0.00000	100.03884				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	101.04445	0.00000	101.02673				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	89.13441	0.00000	89.07898				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.98888	0.00000	100.97225				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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN64	On 25/01/2016	Spot Bond	0.00000	99.96140		0.00000	99.94219			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	99.95786		0.00000	99.93691			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	99.88288		0.00000	99.86356			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.19366		0.00000	100.17526			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	85.34420		0.00000	85.28688			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.75147		0.00000	100.73700			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	101.34306		0.00000	101.32369			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.67542		0.00000	100.65899			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.63861		0.00000	100.62327			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.28166		0.00000	100.26469			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.61604		0.00000	100.60137			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.60684		0.00000	100.59125			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.60638		0.00000	100.59081			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	99.87327		0.00000	99.85543			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.70428		0.00000	100.68579			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.20500	103.59222		10.20500	103.56421			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.69973		0.00000	100.68138			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.24000	102.36068		10.24000	102.33291			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.70428		0.00000	100.68579			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.62964		0.00000	100.61338			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.81884		0.00000	100.91606			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.73500	103.37194		8.77000	103.30187			0.00	0	300,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	104.23198		0.00000	104.34981			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	101.19850		0.00000	101.17729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED15	On 08/04/2024	Spot Bond	10.43000		100.61839		10.45000	100.46800			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.32779		0.00000	100.30880			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.26606		0.00000	100.25271			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.49500		115.07633		12.52000	114.94783			0.00	0	950,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		111.55806		0.00000	111.53837			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		102.12157		0.00000	102.10652			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		101.25301		0.00000	101.23083			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.09000		163.67217		2.09000	163.62677			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.08000		103.53996		9.09500	103.44358			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.76261		0.00000	100.74847			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000		100.73884		0.00000	100.72393			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.71000		105.05228		9.72500	104.95429			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		101.09678		0.00000	101.08016			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		101.09926		0.00000	101.08469			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		101.31173		0.00000	101.29673			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		101.03357		0.00000	101.01806			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		101.07313		0.00000	101.05692			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.91000		105.78454		9.92500	105.67059			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		101.11271		0.00000	101.09582			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		101.07319		0.00000	101.05698			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		101.09684		0.00000	101.08022			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.11000		105.08243		10.12500	104.98406			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		101.17594		0.00000	101.15794			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C14	On 22/05/2015	Spot Bond	0.00000	101.12852	0.00000	101.11135				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	101.11264	0.00000	101.09575				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	101.41249	0.00000	101.39035				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	101.31628	0.00000	101.29583				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	101.14424	0.00000	101.12680				0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.23500	99.86144	7.27000	99.84091				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.89000	117.29693	8.91000	117.18887				0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.24000	117.25451	9.24000	117.22526				0.00	0	700,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.98500	170.60413	1.98500	170.55727				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.56000	125.76623	9.56000	125.73397				0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.78111	0.00000	101.76379				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	99.86980	0.00000	99.85144				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.68938	0.00000	100.67255				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.59808	0.00000	100.58160				0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	101.03854	0.00000	101.02219				0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	101.07595	0.00000	101.05891				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	101.23230	0.00000	101.21201				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	101.55448	0.00000	101.52649				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.68502	100.00000	17.64073				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	37.24230	100.00000	37.15108				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.01500	102.59042	7.05000	102.52066				0.00	0	120,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	16.48533	100.00000	16.44405				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	57.74472		100.00000	57.60329			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	101.25181		0.00000	101.23464			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.98178			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	100.95571		0.00000	100.93929			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.77294		0.00000	100.86632			0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond		0.00000	101.12096		0.00000	101.10495			0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond		0.00000	100.99285		0.00000	100.97684			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	101.04473		0.00000	101.03003			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.81808		0.00000	100.80182			0.00	360,000,000	180,000,000.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.79562		0.00000	100.78177			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.65868		0.00000	100.64302			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.64774		0.00000	100.63240			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.71858		0.00000	100.70257			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.68352		0.00000	100.66718			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.66066		0.00000	100.64496			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.75668		0.00000	100.73962			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.71329		0.00000	100.69614			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.68451		0.00000	100.66815			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.79876		0.00000	100.78055			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.74800		0.00000	100.72990			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.71231		0.00000	100.69518			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	99.89336		0.00000	99.87579			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A2	On 27/01/2028	Spot Bond	0.00000		99.89011		0.00000	99.87200			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		99.88864		0.00000	99.87029			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		99.88539		0.00000	99.86651			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		99.87144		0.00000	99.85024			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		99.86820		0.00000	99.84647			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		99.85577		0.00000	99.83540			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.78500		103.94817		6.82000	103.91519			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.70500		97.40548		6.74500	97.37288			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.28000		38.82260		8.28000	38.81395			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.78500		110.20238		6.82000	110.13362		3,072,804,370,000,000.00	52,882,000,000	10,241,967,000.00	
R158	On 15/09/2015	Spot Bond	6.78500		110.20238		6.82000	110.13362			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.68500		91.24091		6.72000	91.18147			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.78500		116.02310		6.82000	115.91875			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.61500		85.57287		6.65000	85.48830			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.46000		119.19250		8.46000	119.16537		2,421,580,298,308,000.00	50,304,999,800	64,247,643,600.00	
R187P	On 21/12/2026	Spot Bond	8.20000		36.14720		8.20000	36.13922			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.12000		33.70806		8.12000	33.70069			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.58000		282.48719		1.58000	282.41277		4,109,001,246,000.00	2,600,633,700	28,552,164,300.00	
R201	On 21/12/2014	Spot Bond	6.33500		104.48384		6.37500	104.43986		22,866,816,000,000.00	3,609,600,000	70,804,800,000.00	
R202	On 07/12/2033	Spot Bond	1.84000		223.09036		1.82000	223.69107		10,516,573,728,000.00	5,715,529,200	62,706,600,000.00	
R2023	On 28/02/2023	Spot Bond	8.28500		97.81077		8.28000	97.81948		1,161,287,737,500,000.00	40,167,500,000	99,029,000,000.00	
R203	On 15/09/2017	Spot Bond	7.54500		102.93842		7.57000	102.84306		2,385,575,836,500,000.00	16,179,700,000	38,869,000,000.00	
R2030	On 31/01/2030	Spot Bond	8.97000		93.68608		8.97000	93.66337		377,188,500,000,000.00	42,050,000,000	63,832,100,000.00	
R2037	On 31/01/2037	Spot Bond	9.14500		95.76924		9.14000	95.79080		91,724,350,000,000.00	10,030,000,000	51,861,556,100.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 21/12/2018	Spot Bond	7.80000	103.45583	7.82000	103.35674				946,755,706,260,000.00	21,378,936,700	88,675,591,300.00
R2048	On 28/02/2048	Spot Bond	9.22500	96.35763	9.23000	96.28466				2,047,016,430,000,000.00	21,898,800,000	47,781,800,000.00
R207	On 15/01/2020	Spot Bond	8.03000	98.41847	8.04500	98.33069				2,738,075,181,600,000.00	40,980,720,000	100,718,700,000.00
R208	On 31/03/2021	Spot Bond	8.16000	93.05871	8.16000	93.03838				1,512,960,147,648,000.00	85,411,782,800	155,481,641,100.00
R209	On 31/03/2036	Spot Bond	9.07500	73.69815	9.06500	73.75472				6,776,186,340,000,000.00	46,687,200,000	190,075,577,600.00
R210	On 31/03/2028	Spot Bond	1.76000	166.10306	1.76000	166.05852				20,226,583,520,000.00	11,492,377,000	31,702,256,500.00
R211	On 31/01/2017	Spot Bond	0.97000	127.26923	0.97000	127.23779				61,732,934,000.00	63,642,200	27,463,824,300.00
R212	On 31/01/2022	Spot Bond	1.53000	132.79907	1.53000	132.76421				2,451,550,518,000.00	1,602,320,600	88,916,559,700.00
R213	On 28/02/2031	Spot Bond	8.94500	84.24299	8.94500	84.22296				1,823,338,649,214,000.00	03,838,865,200	103,658,024,000.00
R214	On 28/02/2041	Spot Bond	9.14500	74.63645	9.15000	74.57962				5,944,149,405,000,000.00	49,989,000,000	102,454,750,000.00
R226C	On 15/09/2014	Spot Bond	6.30500	97.55648	6.34500	97.52482				0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.84500	94.16027	6.88000	94.11449				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.68500	91.24091	6.72000	91.18147				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.60500	88.41940	6.64000	88.34700				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.61500	85.57287	6.65000	85.48830				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.39000	98.97766	6.43000	98.95407				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.34000	95.95174	6.38000	95.91057				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.75500	92.57024	6.79000	92.51685				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.62500	89.73324	6.66000	89.66660				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.60500	86.89250	6.64000	86.81329				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.66500	83.98467	6.70000	83.89380				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.52000	79.18149	7.54500	79.10510				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.57000	76.17763	7.59500	76.09487				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R333C	On 21/06/2018	Spot Bond	7.80500	72.71136		7.82500	72.63782			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.78500	70.04321		7.80500	69.96566			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.76500	67.48596		7.78500	67.40478			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.75500	64.99916		7.77500	64.91474			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.99000	61.70715		8.00500	61.63903			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.97000	59.41272		7.98500	59.34289			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	8.08000	56.70473		8.08000	56.69239			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	8.05000	54.62337		8.05000	54.61153			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	8.02000	52.63361		8.02000	52.62224			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.99000	50.73097		7.99000	50.72005			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.95000	48.95435		7.95000	48.94387			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.91000	47.25817		7.91000	47.24810			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.40000	43.33645		8.40000	43.32666			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.36000	41.76027		8.36000	41.75088			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.32000	40.25691		8.32000	40.24789			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.28000	38.82260		8.28000	38.81395			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.24000	37.45381		8.24000	37.44550			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.20000	36.14720		8.20000	36.13922			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.16000	34.89961		8.16000	34.89194			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.12000	33.70806		8.12000	33.70069			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.20134		0.00000	100.07051			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.30185		0.00000	101.28145			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.22527		0.00000	100.20337			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.13723		0.00000	100.11428			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB1U	On 30/04/2017	Spot Bond	100.00000		14.99357	100.00000	14.95603				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		6.85493	100.00000	6.83796				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		18.62080	100.00000	18.57569				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000		100.92435	0.00000	100.90815				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.44280	0.00000	100.42694				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.85999	0.00000	100.84327				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		101.37415	0.00000	101.35952				0.00	40,000,000	20,000,000.00
RDFC11	On 14/05/2014	Spot Bond	0.00000		101.10011	0.00000	101.08393				0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000		101.21226	0.00000	101.19444				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.51961	0.00000	100.50576				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000		100.01898	0.00000	100.00008				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		101.20672	0.00000	101.18943				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		101.96210	0.00000	101.94344				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		101.55772	0.00000	101.53823				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.86859	0.00000	100.85209				0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000		100.37386	0.00000	100.35958				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.01873	0.00000	99.99996				0.00	0	1,870,000,000.00
RES28	On 08/05/2014	Spot Bond	0.00000		102.56132	0.00000	102.54531				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		101.04877	0.00000	101.03192				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.95305	0.00000	100.93585				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000		100.98850	0.00000	100.97192				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		102.12216	0.00000	102.09666				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP005	On 31/03/2017	Spot Bond	0.00000	100.68518		0.00000	100.65786			0.00	0	2,350,000,000.00
RP006	On 30/04/2019	Spot Bond	0.00000	99.77007		0.00000	99.73768			0.00	0	1,150,000,000.00
RP007	On 30/04/2016	Spot Bond	0.00000	99.79394		0.00000	99.76494			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	99.79394		0.00000	99.76494			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.78279		0.00000	100.75712			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.87330		0.00000	100.84424			0.00	0	390,000,000.00
RP016	On 10/12/2015	Spot Bond	0.00000	101.22574		0.00000	101.20105			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	104.89395		12.35000	104.85923			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	101.02390		0.00000	101.00383			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	14.83245		100.00000	14.79531			0.00	0	3,660,000,000.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.95788		0.00000	100.93935			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	101.40728		0.00000	101.38609			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.19009		0.00000	100.17221			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.02075		0.00000	99.99997			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	101.34814		0.00000	101.32692			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.57061		100.00000	2.56432			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	13.95883		100.00000	13.92464			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	25.75833		100.00000	25.69383			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	11.69274		100.00000	11.67840			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	20.59931		100.00000	20.54773			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	106.55850		0.00000	106.51119			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	99.70746		0.00000	99.66619			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.46000	102.62012		9.46000	102.59421			0.00	0	590,000,000.00
RW23	On 10/12/2023	Spot Bond	9.53500	103.32406		9.53000	103.32868			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW28	On 10/12/2028	Spot Bond	10.09500	104.88112		10.09500	104.85275			0.00	0	0.00
SA063U	On 23/05/2014	Spot Bond	100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	98.53055		0.00000	99.03855			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.03500	110.85574		8.07000	110.74801			0.00	0	3,480,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	101.24555		0.00000	101.22653			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.59500	103.97018		9.62000	103.86853			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	99.99967		0.00000	99.97953			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.78891		0.00000	100.77098			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	99.85378		0.00000	99.83313			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	99.97845		0.00000	99.95737			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	99.97913		0.00000	99.95845			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.88500	105.75924		7.92000	105.70030			0.00	0	1,104,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.40000	97.04495		9.42000	96.95694			0.00	0	390,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.24500	108.19713		8.28000	108.12585			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.10500	108.38715		8.14000	108.31611			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.03500	108.48234		8.07000	108.41142			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.94500	98.86283		8.97000	98.76834			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.18000	108.28530		8.21500	108.21413			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.14500	108.33281		8.18000	108.26170			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.71358		0.00000	100.69771			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.61927		0.00000	100.68584			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.72686		0.00000	100.70604			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.40490		0.00000	100.38796			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS13	On 22/09/2017	Spot Bond	8.59500	101.64644		8.62000	101.55013			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.30661		0.00000	100.28906			0.00	0	2,510,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.58885		0.00000	100.57266			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	104.69636		0.00000	104.68249			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.31000	107.83542		9.31000	107.80847			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.11000	103.98808		10.11000	103.95975			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	101.39959		0.00000	101.37934			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.68931		0.00000	101.67503			0.00	0	500,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	101.39002		0.00000	101.37346			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.87110		0.00000	103.85562			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.90000	103.54105		8.92000	103.43577			0.00	0	1,440,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	9.90804		100.00000	9.88587			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.82500	103.60265		9.82000	103.60670			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	100.00000	8.67003		100.00000	7.49661		1,930,000,000,000,000.00	19,300,000,000	0	00,000,000,000.00
SBS3	On 25/05/2026	Spot Bond	9.16000	96.43089		9.16000	96.40703			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.86000	97.13396		9.86000	97.10814			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.96500	110.18570		8.00000	110.08913			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	2.11000	271.17353		2.11000	271.09818			211,000,000,000.00	100,000,000	250,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.67000	124.91559		1.67000	124.88234			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	104.57000		0.00000	104.70000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		9.44216		100.00000	9.41928			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		123.03781		2.24000	123.00314			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.35015		6.50000	100.33262			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.78548		0.00000	100.76698			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.46149		0.00000	100.44481			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.10071		0.00000	102.08385			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.57500		100.52147		9.60000	100.42926			0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.83269		0.00000	101.81510			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.25791		0.00000	100.24146			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.58785		0.00000	100.57062			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.53628		0.00000	100.52187			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		99.89463		0.00000	99.87741			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		10.05979		100.00000	10.03460			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.83974		0.00000	100.82305			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.08500		104.98600		8.12000	104.88882			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.40000		99.15013		9.42000	99.05634			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.89500		99.00489		8.92000	98.91036			0.00	0	1,890,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		101.19388		0.00000	101.17773			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.17855		0.00000	101.16145			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.53091		0.00000	101.51501			0.00	0	1,000,000,000.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.18693		0.00000	101.16969			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPG001	On 31/10/2016	Spot Bond	0.00000	99.86119	0.00000	99.84162				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.64500	104.96602	8.67000	104.89216				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.24639	0.00000	100.22840				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.53664	0.00000	100.62109				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.02864	0.00000	100.11153				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.71000	92.79578	9.71000	92.77174				0.00	0	2,520,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	101.06523	0.00000	101.04709				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.59765	0.00000	100.57972				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	99.96006	0.00000	99.94019				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.76800	85.46220	9.76800	85.43994				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.83000	85.18505	9.83000	85.16273				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.58000	103.68077	7.62000	103.63386				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.29000	93.03493	9.30500	92.94973				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.74744	0.00000	100.73008				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.72500	99.48980	8.75000	99.39516				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.35000	106.28012	2.34000	106.35156				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.75000	99.86291	8.77000	99.76544				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	99.89227	0.00000	99.87618				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	101.45202	0.00000	101.42688				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.88000	107.94495	9.88000	107.91635				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.94167	0.00000	100.92598				0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.30158	0.00000	100.28549				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.70858	0.00000	100.69231				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.17500	75.66396	10.17500	75.64355				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN023	On 16/01/2019	Spot Bond		0.00000	100.01430		0.00000	100.09939			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.01929		0.00000	99.99988			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	100.00000		0.00000	99.98522			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond		0.00000	99.89643		0.00000	99.88163			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond		0.00000	99.89646		0.00000	99.88167			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond		0.00000	99.80785		0.00000	99.79184			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond		0.00000	99.68051		0.00000	99.66453			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond		0.00000	99.66452		0.00000	99.64855			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond		0.00000	99.63225		0.00000	99.61626			0.00	400,000,000	100,000,000.00
SY1053	On 16/05/2014	Spot Bond		0.00000	99.63276		0.00000	99.61680			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond		0.00000	99.56810		0.00000	99.55210			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond		0.00000	99.53541		0.00000	99.51939			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond		0.00000	99.45030		0.00000	99.43413			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond		0.00000	99.22706		0.00000	99.21095			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond		0.00000	99.10519		0.00000	99.08892			0.00	0	0.00
SY1066	On 17/04/2014	Spot Bond		100.00000	66.66671		100.00000	66.66670			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond		0.00000	99.08796		0.00000	99.07167			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	99.80595		0.00000	99.78978			0.00	0	0.00
SY1071	On 08/05/2014	Spot Bond		0.00000	99.76515		0.00000	99.74949			0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond		100.00000	88.59223		100.00000	88.37772			0.00	0	0.00
SY1073	On 12/05/2014	Spot Bond		0.00000	99.69327		0.00000	99.67713			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1074	On 21/05/2014	Spot Bond	0.00000	99.54827	100.00000	92.63959				0.00	26,600,000,000	13,300,000,000.00
SY1075	On 23/05/2014	Spot Bond	100.00000	92.40506	100.00000	100.00000				0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	100.00000	80.39648	100.00000	100.00000				0.00	0	0.00
SY1077	On 21/10/2014	Spot Bond	100.00000	66.84982	100.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.24500	107.82526	7.28000	107.75491				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	9.06000	100.13281	9.06000	100.10857				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	85.85240	100.00000	85.66119				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	65.75215	100.00000	65.58932				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	29.82593	100.00000	29.75124				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.01712	0.00000	100.00010				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	99.84422	0.00000	99.82725				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	101.06273	0.00000	101.04684				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.94716	0.00000	100.93136				0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000	99.97115	0.00000	99.95673				0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000	98.78759	0.00000	98.78450				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	101.00391	0.00000	100.98821				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.59954	0.00000	100.58536				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.63179	0.00000	100.61665				0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000	99.10875	0.00000	99.09283				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	99.89675	0.00000	99.87972				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.03500	103.37410	8.07000	103.27966				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.01918	0.00000	100.00000				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.01971	0.00000	100.00000				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.03609	7.83000	102.01443				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.01889		0.00000	100.00000			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.01955		0.00000	100.00000			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	101.68741		0.00000	101.67007			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.01889		0.00000	100.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.01955		0.00000	100.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	101.86330		7.16000	101.84351			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.02084		0.00000	100.00000			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.02073		0.00000	100.00000			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.02326		0.00000	100.00000			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.02293		0.00000	100.00000			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.03319		0.00000	100.00000			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.03201		0.00000	100.00000			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.01886		0.00000	100.00000			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.01971		0.00000	100.00000			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	102.12302		8.73000	102.09892			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.01878		0.00000	100.00000			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.01955		0.00000	100.00000			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.27000	98.30051		9.29000	98.20842			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.16330		0.00000	100.14857			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.17166		0.00000	100.15599			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.02090		0.00000	100.00000			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.02061		0.00000	100.00000			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.18024		0.00000	100.16362			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.02322		0.00000	100.00000			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.02311		0.00000	100.00000			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.19545		0.00000	100.17712			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.03137		0.00000	100.00000			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.03147		0.00000	100.00000			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.27435		0.00000	100.24720			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.01898		0.00000	100.00021			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.84161		101.06155	5.82716			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.01878		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	108.70794		0.00000	108.70101			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.02116		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.02222		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.03328		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.44678		0.00000	100.42930			0.00	0	50,000,000.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.01855		0.00000	100.00018			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.01883		0.00000	100.00020			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.01855		0.00000	100.00018			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.01883		0.00000	100.00020			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.01898		0.00000	100.00021			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.01838		0.00000	100.00018			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.01883		0.00000	100.00020			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.02040		0.00000	100.00028			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.02040		0.00000	100.00028			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.02040		0.00000	100.00028			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.02268		0.00000	100.00042			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.02325		0.00000	100.00045			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.02254		0.00000	100.00041			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.03404		0.00000	100.00121			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.03476		0.00000	100.00127			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.03447		0.00000	100.00125			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.53500	103.01920		8.57000	102.96128			0.00	0	1,000,000,000.00
TL20	On 22/02/2020	Spot Bond	10.23000	82.85639		10.24500	82.91107			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.38500	106.69291		8.41000	106.59188			0.00	0	4,150,000,000.00
TN20	On 17/09/2020	Spot Bond	9.36000	106.43341		9.36000	106.40696			1,216,800,000,000.00	130,000,000	16,136,001,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.66977		100.00000	0.66766			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.46500	113.26894		9.46000	113.27269			0.00	0	11,200,000,000.00
TN25	On 19/08/2025	Spot Bond	9.66000	100.54064		9.66000	100.51443			0.00	0	14,280,000,000.00
TN27	On 14/11/2027	Spot Bond	9.60500	98.64029		9.60500	98.61473			0.00	0	6,810,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	101.42574		0.00000	101.41013			0.00	40,000,000	30,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	102.19090		0.00000	102.17493			0.00	1,600,000,000	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	101.30816		0.00000	101.29120			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	101.25791		0.00000	101.23986			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	101.29166		0.00000	101.27309			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	101.29512		0.00000	101.27649			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	101.46165		0.00000	101.44042			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	101.80702		0.00000	101.78040			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.51651		0.00000	100.50251			0.00	2,500,000,000	1,250,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.29769		0.00000	100.28236			0.00	2,000,000,000	1,000,000,000.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.30418		0.00000	100.28844			0.00	3,000,000,000	1,500,000,000.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.12410		100.00000	1.57474			0.00	0	50,000,000,000.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.13258		100.00000	1.57474			0.00	5,000,000,000	00,000,000,000.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.80655		10.00000	99.77894			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.81136		9.75000	99.78444			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.81497		100.00000	9.78881			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	99.97079		0.00000	99.95618			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	99.66924		0.00000	99.65421			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	99.47312		0.00000	99.45848			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	97.43524		0.00000	97.41941			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000	99.86686		0.00000	99.85206			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	96.73657		0.00000	96.72057			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	96.55503		0.00000	96.53922			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	99.24076		0.00000	99.22557			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	98.57322		0.00000	98.55771			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	95.47391		0.00000	95.45739			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	98.18304		0.00000	98.16590			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	94.48001		0.00000	94.46085			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	97.96868		0.00000	97.95176			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	94.21915		0.00000	94.20436			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	94.10887		0.00000	94.09023			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	97.46919		0.00000	97.45209			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP163	On 19/03/2015	Spot Bond		0.00000	93.95249		0.00000	93.93416			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	93.73042		0.00000	93.71219			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond		100.00000	67.46765		100.00000	67.34317		2,800,000,000,000,000.00	28,000,000,000	14,000,000,000.00	
TSP166	On 16/04/2015	Spot Bond		100.00000	50.66910		100.00000	50.57297		1,870,000,000,000,000.00	18,700,000,000	11,100,000,000.00	
TTO01U	On 28/08/2019	Spot Bond		100.00000	13.73324		100.00000	13.69885			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond		100.00000	68.53071		100.00000	68.53071			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.37748			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond		0.00000	101.36251		0.00000	101.34753			0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond		0.00000	101.03189		0.00000	101.01577			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond		0.00000	101.06446		0.00000	101.04837			0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond		0.00000	101.00644		0.00000	100.99021			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond		0.00000	100.19999		0.00000	100.18332			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond		0.00000	100.14844		0.00000	100.13195			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond		0.00000	100.13333		0.00000	100.11666			0.00	900,000,000	900,000,000.00
TWC050	On 26/05/2014	Spot Bond		0.00000	100.12958		0.00000	100.11338			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond		100.00000	79.69432		100.00000	79.52070			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond		0.00000	101.17567		0.00000	101.15730			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond		0.00000	100.14998		0.00000	100.13124			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond		0.00000	101.04767		0.00000	101.03130			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond		0.00000	100.13464		0.00000	100.11781			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.56000	107.12676		9.56000	107.09959			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.02100		0.00000	100.00021			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR043	On 06/04/2015	Spot Bond	0.00000	100.37530		0.00000	100.35508			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.88500	101.96684		9.91000	101.86931			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.45530		0.00000	100.44097			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.44795		0.00000	100.43413			0.00	0	22,500,000,000.00
VKE01	On 08/05/2015	Spot Bond	0.00000	101.37768		0.00000	101.35943			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	101.42473		0.00000	101.40582			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	101.42677		0.00000	101.40783			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.49357		0.00000	100.47797			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.50769		0.00000	100.49155			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.14500	115.23791		7.18000	115.14376			0.00	0	9,800,000,000.00
WS05	On 01/08/2018	Spot Bond	1.45000	234.58579		1.45000	234.52475			1,347,775,000,000.00	929,500,000	2,059,000,000.00
WSP1	On 28/05/2015	Spot Bond	7.08500	105.60456		7.12000	105.54726			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.05000	106.17471		8.07500	106.08309			0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.35500	106.24863		8.37500	106.14160			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.65500	105.22306		8.67000	105.12778			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.70000	105.17888		8.70000	105.15414			0.00	0	3,340,000,000.00
Z014	On 30/06/2015	Spot Bond	6.73500	92.43321		6.77000	92.37905			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.37000	98.82718		6.41000	98.80275			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.66500	90.69856		6.70000	90.63651			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.35000	96.30540		6.39000	96.26619			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.73500	92.41630		6.77000	92.36206			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.74500	66.16767		7.76500	66.08478			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	35.52359		100.00000	35.45619			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	18.80308		100.00000	18.76741			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for j-Bonds :										1.23e+017	2,978,833,000	67 189 301 000.00
Grand Total:										1.23e+017	2,978,878,299	67 192 718 168.00