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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/07/2014

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 28/07/2014	Any day expiry		10.65000	10.65000		10.67350	10.67350		8.95	0.00	0	348.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.22	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.65	Put	52.67110	0.05267	0.00000	0.00000	52.671	8.95	270,000.00	6,000	3,000.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	12.54420	0.01254	23.00150	0.02300	12.544	10.98	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry		10.65180	10.65180		10.67520	10.67520		9.18	0.00	0	7,308.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	166.51020	0.16651	155.10000	0.15510	166.510	10.78	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	0.01280	0.00001	0.01750	0.00002	0.013	30.82	0.00	0	500.00
\$ / R	On 30/07/2014	Any day expiry		10.65350	10.65350		10.67700	10.67700		9.34	0.00	0	0.00
\$ / R	On 30/07/2014	Any day expiry	10.71	Call	41.97880	0.04198	59.88760	0.05989	41.979	9.93	0.00	0	14,000.00
\$ / R	On 07/08/2014	Any day expiry		10.66780	10.66780		10.69130	10.69130		9.56	0.00	0	0.00
\$ / R	On 07/08/2014	Any day expiry	10.81	Put	184.72450	0.18472	173.33270	0.17333	184.725	10.55	0.00	0	2,000.00
\$ / R	On 07/08/2014	Any day expiry	10.90	Call	26.07000	0.02607	34.89220	0.03489	26.070	11.11	0.00	0	2,000.00
\$ / R	On 07/08/2014	Any day expiry	10.90	Put	258.27000	0.25827	243.59220	0.24359	258.270	11.11	0.00	0	2,000.00
\$ / R	On 08/08/2014	Any day expiry		10.66960	10.66960		10.69300	10.69300		9.62	0.00	0	0.00
\$ / R	On 08/08/2014	Any day expiry	10.74	Call	65.11310	0.06511	79.98910	0.07999	65.113	10.15	0.00	0	250.00
\$ / R	On 22/08/2014	Any day expiry		10.69460	10.69460		10.71800	10.71800		9.80	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	17.85510	0.01786	18.11930	0.01812	17.855	9.90	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	0.66630	0.00067	0.95990	0.00096	0.666	15.47	0.00	0	19,547.00

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 27/08/2014	Any day expiry		10.70360	10.70360	10.72690	10.72690		9.78	0.00	0	1,959.00
\$ / R	10.80	Put	Any day expiry	193.72130	0.19372		184.94110	0.18494	193.721	10.27	0.00	0	500.00
\$ / R	12.83	Call	Any day expiry	0.18770	0.00019		0.26350	0.00026	0.188	18.40	0.00	0	500.00
\$ / R		On 28/08/2014	Any day expiry		10.70540	10.70540	10.72860	10.72860		9.80	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	0.00990	0.00001		0.01050	0.00001	0.010	20.66	0.00	0	5,000.00
\$ / R	10.96	Call	Any day expiry	59.19090	0.05919		69.24210	0.06924	59.191	11.06	0.00	0	5,000.00
\$ / R		On 08/09/2014	Any day expiry		10.72500	10.72500	10.74820	10.74820		9.81	0.00	0	0.00
\$ / R	10.74	Call	Any day expiry	149.38510	0.14939		165.40180	0.16540	149.385	9.99	0.00	0	250.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.73750	10.73750	10.76060	10.76060		9.85	152,773,150.00	14,228	680,608.00
\$ / R	8.80	Put	Foreign Exchange Future	0.10890	0.00011		0.15740	0.00016	0.109	15.84	0.00	0	920.00
\$ / R	8.88	Put	Foreign Exchange Future	0.14610	0.00015		0.20500	0.00021	0.146	15.53	0.00	0	26,804.00
\$ / R	8.90	Put	Foreign Exchange Future	0.15730	0.00016		0.21910	0.00022	0.157	15.45	0.00	0	15,296.00
\$ / R	9.00	Put	Foreign Exchange Future	0.22760	0.00023		0.30540	0.00031	0.228	15.06	0.00	0	35,000.00
\$ / R	9.78	Put	Foreign Exchange Future	3.61950	0.00362		4.13080	0.00413	3.619	11.71	0.00	0	920.00
\$ / R	10.00	Put	Foreign Exchange Future	6.67670	0.00668		7.62920	0.00763	6.677	10.34	0.00	0	72,800.00
\$ / R	10.10	Put	Foreign Exchange Future	9.04550	0.00905		10.29580	0.01030	9.045	9.72	0.00	0	600.00
\$ / R	10.19	Put	Foreign Exchange Future	13.70500	0.01371		13.65090	0.01365	13.705	9.44	0.00	0	6,220.00
\$ / R	10.20	Put	Foreign Exchange Future	14.58720	0.01459		14.11280	0.01411	14.587	9.45	0.00	0	48,650.00
\$ / R	10.21	Put	Foreign Exchange Future	15.51460	0.01551		15.01830	0.01502	15.515	9.46	0.00	0	15,296.00
\$ / R	10.23	Put	Foreign Exchange Future	17.51060	0.01751		16.96820	0.01697	17.511	9.47	0.00	0	27,284.00
\$ / R	10.25	Put	Foreign Exchange Future	19.70700	0.01971		19.11250	0.01911	19.707	9.49	0.00	0	10,900.00
\$ / R	10.30	Put	Foreign Exchange Future	26.15580	0.02616		25.40940	0.02541	26.156	9.53	0.00	0	7,700.00
\$ / R	10.38	Put	Foreign Exchange Future	39.73550	0.03974		38.66040	0.03866	39.736	9.59	0.00	0	250.00
\$ / R	10.40	Call	Foreign Exchange Future	381.33530	0.38134		403.25750	0.40326	381.335	9.61	0.00	0	2,000.00
\$ / R	10.40	Put	Foreign Exchange Future	43.83530	0.04384		42.65750	0.04266	43.835	9.61	0.00	0	900.00
\$ / R	10.48	Put	Foreign Exchange Future	63.39500	0.06340		61.71380	0.06171	63.395	9.67	0.00	0	4,000.00
\$ / R	10.50	Call	Foreign Exchange Future	306.62600	0.30663		327.89060	0.32789	306.626	9.69	0.00	0	6,500.00
\$ / R	10.50	Put	Foreign Exchange Future	69.12600	0.06913		67.29060	0.06729	69.126	9.69	0.00	0	13,300.00
\$ / R	10.51	Call	Foreign Exchange Future	299.62370	0.29962		320.80760	0.32081	299.624	9.70	0.00	0	5,000.00
\$ / R	10.52	Put	Foreign Exchange Future	75.21100	0.07521		73.21100	0.07321	75.211	9.70	0.00	0	4,700.00
\$ / R	10.55	Put	Foreign Exchange Future	85.01860	0.08502		82.74710	0.08275	85.019	9.73	0.00	0	10,000.00
\$ / R	10.57	Call	Foreign Exchange Future	259.51970	0.25952		280.15090	0.28015	259.520	9.74	0.00	0	5,000.00
\$ / R	10.57	Put	Foreign Exchange Future	92.01970	0.09202		89.55090	0.08955	92.020	9.74	0.00	0	4,000.00
\$ / R	10.59	Put	Foreign Exchange Future	99.39750	0.09940		96.71970	0.09672	99.398	9.76	0.00	0	20,000.00
\$ / R	10.60	Call	Foreign Exchange Future	240.72910	0.24073		261.04170	0.26104	240.729	9.77	0.00	0	600.00
\$ / R	10.60	Put	Foreign Exchange Future	103.22910	0.10323		100.44170	0.10044	103.229	9.77	0.00	0	9,000.00
\$ / R	10.65	Put	Foreign Exchange Future	123.82850	0.12383		120.44180	0.12044	123.829	9.81	0.00	0	9,000.00
\$ / R	10.67	Call	Foreign Exchange Future	200.24760	0.20025		219.69810	0.21970	200.248	9.82	0.00	0	5,000.00
\$ / R	10.71	Put	Foreign Exchange Future	152.34570	0.15235		147.53670	0.14754	152.346	9.89	0.00	0	20,159.00
\$ / R	10.75	Call	Foreign Exchange Future	162.78330	0.16278		178.07410	0.17807	162.783	10.06	0.00	0	1,050.00
\$ / R	10.82	Put	Foreign Exchange Future	218.97190	0.21897		209.77580	0.20978	218.972	10.37	0.00	0	9,000.00
\$ / R	10.83	Put	Foreign Exchange Future	225.55820	0.22556		216.16680	0.21617	225.558	10.41	0.00	0	6,500.00
\$ / R	10.84	Call	Foreign Exchange Future	129.72810	0.12973		143.24230	0.14324	129.728	10.46	0.00	0	5,000.00
\$ / R	10.90	Call	Foreign Exchange Future	111.37680	0.11138		123.74640	0.12375	111.377	10.72	0.00	0	1,000.00
\$ / R	10.93	Call	Foreign Exchange Future	103.18650	0.10319		114.99980	0.11500	103.186	10.85	0.00	0	7,700.00
\$ / R	11.00	Call	Foreign Exchange Future	86.34850	0.08635		96.92780	0.09693	86.349	11.15	0.00	0	10,000.00
\$ / R	11.00	Put	Foreign Exchange Future	348.84850	0.34885		336.32780	0.33633	348.848	11.15	0.00	0	402.00
\$ / R	11.10	Call	Foreign Exchange Future	67.05160	0.06705		76.02750	0.07603	67.052	11.59	0.00	0	1,550.00

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 15/09/2014	Foreign Exchange Future	11.11	Call	65.38700	0.06539	74.21410	0.07421	65.387	11.63	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	46.20410	0.04620	53.15830	0.05316	46.204	12.24	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	36.58350	0.03658	42.25000	0.04225	36.583	12.70	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	32.64860	0.03265	37.81010	0.03781	32.649	12.94	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	27.93650	0.02794	32.46900	0.03247	27.937	13.26	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	26.74090	0.02674	31.10800	0.03111	26.741	13.36	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	26.16540	0.02617	30.45310	0.03045	26.165	13.40	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	788.66540	0.78867	769.85310	0.76985	788.665	13.40	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	25.60460	0.02560	29.81440	0.02981	25.605	13.45	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	11.74200	0.01174	15.22320	0.01522	11.742	14.75	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	7.62030	0.00762	10.00070	0.01000	7.620	15.03	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,270.12030	1.27012	1,249.40070	1.24940	1,270.120	15.03	0.00	0	799.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	3.48600	0.00349	4.64150	0.00464	3.486	15.54	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	2.76600	0.00277	3.69150	0.00369	2.766	15.68	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	2.46430	0.00246	3.29170	0.00329	2.464	15.76	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	2.13360	0.00213	2.85210	0.00285	2.134	15.85	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.88140	0.00088	1.17460	0.00117	0.881	16.43	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.75010	10.75010	10.77310	10.77310		10.07	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	75.66180	0.07566	73.17990	0.07318	75.662	9.81	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	88.51530	0.08852	85.45640	0.08546	88.515	9.85	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.75740	10.75740	10.78050	10.78050		10.17	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	213.17150	0.21317	204.36250	0.20436	213.172	10.37	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	1.14430	0.00114	1.27470	0.00127	1.144	17.43	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.76290	10.76290	10.78600	10.78600		10.15	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.12040	0.00012	0.12710	0.00013	0.120	18.31	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	125.21840	0.12522	136.82040	0.13682	125.218	11.02	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.77950	10.77950	10.80250	10.80250		10.44	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	227.22730	0.22723	244.47660	0.24448	227.227	10.36	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.81860	10.81860	10.84170	10.84170		10.61	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.41980	0.00042	0.46560	0.00047	0.420	17.29	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	230.17860	0.23018	224.08410	0.22408	230.179	10.61	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	118.28670	0.11829	126.78880	0.12679	118.287	12.30	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	5.89040	0.00589	6.92960	0.00693	5.890	18.27	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.83010	10.83010	10.85310	10.85310		10.66	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	35.17790	0.03518	34.43600	0.03444	35.178	10.22	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	52.30990	0.05231	56.24130	0.05624	52.310	14.85	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.87050	10.87050	10.89330	10.89330		10.96	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	243.87250	0.24387	238.02010	0.23802	243.873	10.89	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	18.01660	0.01802	19.08160	0.01908	18.017	20.49	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.87630	10.87630	10.89910	10.89910		10.98	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	1.14380	0.00114	1.20250	0.00120	1.144	17.00	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	171.13550	0.17114	180.85640	0.18086	171.135	12.32	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			10.90120	10.90120	10.92400	10.92400		11.17	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.90320	10.90320	10.92590	10.92590		11.17	6,759,984.00	620	171,175.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	5.76380	0.00576	6.11340	0.00611	5.764	13.86	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	10.47060	0.01047	11.06730	0.01107	10.471	12.52	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	19.28200	0.01928	20.24090	0.02024	19.282	11.21	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	25.05890	0.02506	25.02920	0.02503	25.059	11.03	0.00	0	79,241.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	34.74870	0.03475	34.68210	0.03468	34.749	10.86	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	45.16780	0.04517	45.04220	0.04504	45.168	10.73	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	848.36780	0.84837	870.94220	0.87094	848.368	10.73	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	677.41040	0.67741	699.71840	0.69972	677.410	10.45	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	81.58880	0.08159	81.10970	0.08111	81.589	10.40	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	83.54760	0.08355	83.02180	0.08302	83.548	10.39	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	86.07160	0.08607	84.97080	0.08497	86.072	10.40	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	91.27060	0.09127	88.98340	0.08898	91.271	10.43	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	108.13210	0.10813	104.36610	0.10437	108.132	10.52	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	111.13150	0.11113	107.30840	0.10731	111.131	10.53	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	126.93730	0.12694	122.83370	0.12283	126.937	10.60	0.00	0	22,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	133.64410	0.13364	129.42950	0.12943	133.644	10.63	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	144.12380	0.14412	139.73490	0.13973	144.124	10.67	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	162.70880	0.16271	158.02740	0.15803	162.709	10.74	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	174.53620	0.17454	169.67330	0.16967	174.536	10.79	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	204.10350	0.20410	198.81210	0.19881	204.103	10.89	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	390.82000	0.39082	408.03760	0.40804	390.820	10.93	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	385.43650	0.38544	402.59070	0.40259	385.437	10.94	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	261.16870	0.26117	255.10080	0.25510	261.169	11.06	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.85	Call	329.87250	0.32987	346.30430	0.34630	329.873	11.10	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	325.14740	0.32515	341.51190	0.34151	325.147	11.12	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	321.83950	0.32184	313.54380	0.31354	321.840	11.27	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	366.21440	0.36621	356.25040	0.35625	366.214	11.50	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	433.62200	0.43362	422.61060	0.42261	433.622	11.82	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	505.27110	0.50527	493.27810	0.49328	505.271	12.15	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	144.20240	0.14420	152.19540	0.15220	144.202	13.12	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	127.05880	0.12706	134.16330	0.13416	127.059	13.50	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	124.22000	0.12422	131.17400	0.13117	124.220	13.57	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	122.83060	0.12283	129.71160	0.12971	122.831	13.60	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	83.83520	0.08384	88.51320	0.08851	83.835	14.83	0.00	0	28,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	82.96720	0.08297	87.63200	0.08763	82.967	14.86	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	75.66510	0.07567	80.06520	0.08007	75.665	15.14	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	62.82910	0.06283	66.51680	0.06652	62.829	15.75	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	62.23720	0.06224	65.89190	0.06589	62.237	15.78	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	34.73480	0.03473	36.75490	0.03675	34.735	18.01	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	33.27110	0.03327	35.20030	0.03520	33.271	18.20	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	30.83590	0.03084	32.03980	0.03204	30.836	18.95	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	30.63970	0.03064	31.82890	0.03183	30.640	19.04	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	10.86960	0.01087	12.76930	0.01277	10.870	23.02	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.90890	10.90890	10.93160	10.93160		11.16	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	251.40580	0.25141	245.50980	0.24551	251.406	11.02	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	28.65010	0.02865	29.53160	0.02953	28.650	21.47	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.92430	10.92430	10.94690	10.94690		11.17	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	1.86910	0.00187	1.97180	0.00197	1.869	16.65	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	227.49320	0.22749	238.48790	0.23849	227.493	12.11	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.99360	10.99360	11.01600	11.01600		11.49	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	3.26120	0.00326	3.39700	0.00340	3.261	16.33	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	262.11510	0.26212	256.47830	0.25648	262.115	11.15	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	292.45700	0.29246	304.33990	0.30434	292.457	12.09	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	53.46180	0.05346	55.97050	0.05597	53.462	23.13	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.04790	11.04790	11.07030	11.07030		11.74	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	269.90210	0.26990	264.24790	0.26425	269.902	11.29	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	61.35780	0.06136	63.15050	0.06315	61.358	22.94	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.04990	11.04990	11.07220	11.07220		11.74	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	4.31060	0.00431	4.45610	0.00446	4.311	16.00	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	364.60150	0.36460	376.77790	0.37678	364.602	12.01	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.08480	11.08480	11.10710	11.10710		11.90	332,544.00	30	22,108.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	75.11240	0.07511	75.34860	0.07535	75.112	11.19	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	114.08570	0.11409	113.28650	0.11329	114.086	11.04	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	159.13900	0.15914	157.00050	0.15700	159.139	10.91	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	250.46970	0.25047	245.60560	0.24561	250.470	11.25	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	268.67990	0.26868	263.29550	0.26330	268.680	11.33	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	322.32550	0.32233	315.45030	0.31545	322.325	11.53	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	194.41070	0.19441	199.55510	0.19956	194.411	14.30	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	125.49910	0.12550	128.38700	0.12839	125.499	15.91	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	95.53040	0.09553	97.45620	0.09746	95.530	17.05	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	79.58470	0.07958	81.11650	0.08112	79.585	21.80	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.10620	11.10620	11.12840	11.12840		11.93	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	276.12480	0.27612	269.82530	0.26983	276.125	11.40	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	63.97580	0.06398	64.30770	0.06431	63.976	22.79	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.16870	11.16870	11.19090	11.19090		12.09	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	280.43950	0.28044	274.74820	0.27475	280.440	11.46	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	65.90330	0.06590	67.33980	0.06734	65.903	22.37	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.22750	11.22750	11.24950	11.24950		12.26	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	283.38700	0.28339	279.35130	0.27935	283.387	11.52	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	67.71600	0.06772	72.15310	0.07215	67.716	22.25	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.25990	11.25990	11.28180	11.28180		12.38	11,259,900.00	1,000	12,046.00
\$ / R	On 26/06/2015	Any day expiry			11.28820	11.28820	11.31010	11.31010		12.50	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	283.27640	0.28328	282.28660	0.28229	283.276	11.51	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	70.55240	0.07055	70.91500	0.07091	70.552	22.41	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.35590	11.35590	11.37790	11.37790		12.65	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	284.65320	0.28465	285.16920	0.28517	284.653	11.55	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	76.11900	0.07612	76.43610	0.07644	76.119	22.24	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.41860	11.41860	11.44110	11.44110		12.86	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	292.32090	0.29232	294.38730	0.29439	292.321	11.77	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	72.14120	0.07214	76.62300	0.07662	72.141	21.87	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.45750	11.45750	11.48030	11.48030		13.01	2,291,500.00	200	360.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	218.16160	0.21816	220.00310	0.22000	218.162	11.80	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	280.67860	0.28068	286.36660	0.28637	280.679	16.30	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.48780	11.48780	11.51090	11.51090		13.14	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	299.83300	0.29983	300.34890	0.30035	299.833	11.98	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	77.34970	0.07735	77.71960	0.07772	77.350	21.85	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.55260	11.55260	11.57620	11.57620		13.29	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	303.49280	0.30349	304.77300	0.30477	303.493	12.09	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	82.67070	0.08267	87.57380	0.08757	82.671	21.62	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.61320	11.61320	11.63720	11.63720		13.42	0.00	0	0.00

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 25/11/2015	Any day expiry	10.80	Put	306.95800	0.30696	308.07550	0.30808	306.958	12.19	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	77.66210	0.07766	77.96230	0.07796	77.662	21.58	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.65420		11.67860	11.67860		13.52	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	1,039.21430	1.03921	1,063.98830	1.06399	1,039.214	12.38	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.66940	11.66940	11.69390	11.69390		13.53	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	309.16360	0.30916	310.01150	0.31001	309.164	12.27	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	70.45930	0.07046	72.23120	0.07223	70.459	21.33	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.73750	10.73750	10.76060	10.76060		9.85	461,712.50	43	984.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.90320	10.90320	10.92590	10.92590		11.17	0.00	0	72.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	39,625.93690	0.39626	41,354.01130	0.41354	39,625.937	10.92	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.08480	11.08480	11.10710	11.10710		11.90	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.31450	18.31450	18.35230	18.35230		10.01	2,106,167.50	115	44,095.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	8.20430	0.00820	9.07290	0.00907	8.204	13.45	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	19.68620	0.01969	20.20540	0.02021	19.686	10.45	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	24.62310	0.02462	24.83530	0.02484	24.623	9.80	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	51.64890	0.05165	47.62210	0.04762	51.649	9.69	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	60.08430	0.06008	55.68850	0.05569	60.084	9.71	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	92.70360	0.09270	104.44540	0.10445	92.704	11.33	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	47.56460	0.04756	53.44140	0.05344	47.565	12.33	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	44.97720	0.04498	50.49050	0.05049	44.977	12.44	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	33.37510	0.03338	37.23590	0.03724	33.375	13.03	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.57990	18.57990	18.61690	18.61690		10.88	0.00	0	10,861.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	464.38580	0.46439	455.03680	0.45504	464.386	10.84	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.70740	18.70740	18.74360	18.74360		11.11	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	352.04970	0.35205	347.50750	0.34751	352.050	10.70	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	481.70110	0.48170	474.86860	0.47487	481.701	10.94	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	549.58680	0.54959	541.58130	0.54158	549.587	11.05	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	120.72570	0.12073	129.93820	0.12994	120.726	14.14	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	70.05470	0.07005	74.48950	0.07449	70.055	14.46	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	68.89800	0.06890	73.22060	0.07322	68.898	14.47	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.86380	18.86380	18.89960	18.89960		11.61	0.00	0	250.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.13180	19.13180	19.16630	19.16630		12.09	0.00	0	0.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10601	0.10601	0.10618	0.10618		10.54	0.00	0	2,764.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10772	0.10772	0.10789	0.10789		12.58	0.00	0	13,501.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10963	0.10963	0.10979	0.10979		13.19	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.51950	14.51950	14.54090	14.54090		9.89	479,143.50	33	69,159.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	9.58470	0.00958	9.43560	0.00944	9.585	10.30	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	26.78120	0.02678	25.94950	0.02595	26.781	9.61	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	48.43340	0.04843	46.87520	0.04688	48.433	9.68	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	128.19190	0.12819	124.05480	0.12405	128.192	9.81	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	139.36290	0.13936	134.88320	0.13488	139.363	9.82	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	21.08470	0.02108	23.29830	0.02330	21.085	13.12	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	5.20480	0.00520	6.14510	0.00615	5.205	14.21	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.74910	14.74910	14.76980	14.76980		10.80	8,628,223.50	585	14,135.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	46.24450		0.04624		45.86970	0.04587	46.244	11.00	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	71.54270		0.07154		70.49640	0.07050	71.543	10.69	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	88.12500		0.08813		91.48920	0.09149	88.125	14.06	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.00200		15.00200		15.02200	15.02200		11.36	0.00	0	2,426.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.25020		15.25020		15.26930	15.26930		11.84	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 07/08/2014	Index Future			507.39200		507.39200		510.59200	510.59200			0.00	0	0.00
AL12	On 06/11/2014	Index Future			515.06500		515.06500		518.12900	518.12900			0.00	0	0.00
AL12	On 05/02/2015	Index Future			523.37700		523.37700		526.11600	526.11600			0.00	0	0.00
AL37	On 07/08/2014	Index Future			428.36300		428.36300		428.96300	428.96300			0.00	0	0.00
AL37	On 06/11/2014	Index Future			434.84100		434.84100		435.29500	435.29500			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			507.01000		507.01000		508.07400	508.07400			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			514.67700		514.67700		515.57400	515.57400			0.00	0	1.00
ALBI	On 07/08/2014	Index Future			460.63300		460.63300		462.30100	462.30100			9,212,660.00	2	597.00
ALBI	On 06/11/2014	Index Future			467.59900		467.59900		469.12500	469.12500			0.00	0	48.00
ALBI	On 05/02/2015	Index Future			475.14500		475.14500		476.35600	476.35600			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.02630		10.02630		10.05910	10.05910		9.78	0.00	0	13,755.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.12000		10.12000		10.15250	10.15250		9.97	0.00	0	8,085.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	45.20130		0.04520		41.71570	0.04172	45.201	10.17	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	122.77530		0.12278		116.21100	0.11621	122.775	10.06	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	288.75590		0.28876		310.66320	0.31066	288.756	9.98	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	83.25120		0.08325		90.71160	0.09071	83.251	11.41	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	76.12200		0.07612		83.02710	0.08303	76.122	11.52	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.22450		10.22450		10.25710	10.25710		10.49	0.00	0	300.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.32830		10.32830		10.36120	10.36120		11.08	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.97610		9.97610		10.00670	10.00670		8.98	249,402.50	25	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.10790		10.10790		10.13870	10.13870		10.01	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			17.36330		17.36330		-23.78480	-23.78480			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			691.33870		691.33870		752.24560	752.24560			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			775.96290		775.96290		837.21410	837.21410			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			64.19270		64.19270		-54.06970	-54.06970			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			630.21760		630.21760		697.79310	697.79310			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			73.88970		73.88970		82.99710	82.99710			0.00	0	5,000.00
CF CANDO CAFU	On 21/07/2014	Can-Do Future			0.00000		0.00000		4.03040	4.03040			0.00	24	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFW	On 06/08/2014	Can-Do Future	46.77050		46.77050		51.55380	51.55380			0.00	0	50,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future	11.95810		11.95810		11.96930	11.96930		10.51	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future	12.15270		12.15270		12.16300	12.16300		11.37	0.00	0	834.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.36850		12.36850		12.37900	12.37900		11.97	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future	1.72270		1.72270		1.72610	1.72610		9.38	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.74030		1.74030		1.74350	1.74350		10.89	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/08/2014	Bond Future	123.44139		123.44139		123.77915	123.77915			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	123.84277		123.84277		124.14052	124.14052			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			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
ES23	On 25/01/2023	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
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/08/2014	Bond Future	9.42919		86.10736		9.35111	86.70613			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	9.51966		83.62453		9.44317	84.20163			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.60401		84.97558		9.53339	85.50003			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			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
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	458.99900		458.99900		460.48000	460.48000			9,179,980.00	2	521.00
GOVI	On 06/11/2014	GOVI	465.94000		465.94000		467.27700	467.27700			0.00	0	105.00
GOVI	On 05/02/2015	GOVI	473.45900		473.45900		474.48000	474.48000			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	116.56175		116.56175		116.98588	116.98588			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	118.33941		118.33941		118.72728	118.72728			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/08/2014	Bond Future	121.44960		121.44960		121.42929	121.42929			0.00	0	1,015.00
I2038	On 06/11/2014	Bond Future	123.30188		123.30188		123.23680	123.23680			0.00	0	900.00
I2038	On 31/01/2038	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
I2046	On 07/08/2014	Bond Future	121.42953		121.42953		122.36368	122.36368			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	121.93601		121.93601		122.84005	122.84005			0.00	0	5,348.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	128.13149		128.13149		128.10971	128.10971			0.00	0	688.00
I2050	On 06/11/2014	Bond Future	130.08554		130.08554		130.01678	130.01678			0.00	0	2,112.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/08/2014	Index Future	216.30100		216.30100		216.75400	216.75400			0.00	0	706.00
IGOV	On 06/11/2014	Index Future	219.59900		219.59900		219.98000	219.98000			0.00	0	647.00
IGOV	On 05/02/2015	Index Future	223.16900		223.16900		223.39800	223.39800			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	586.03900		586.03900		587.36600	587.36600			0.00	0	210.00
ILBI	On 06/11/2014	Index Future	594.99100		594.99100		596.19800	596.19800			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate	143.13683		143.13683		143.14599	143.14599			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 20/08/2014	Jibar Tradeable Future	5.99000	94.01000			5.98000	94.02000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.03000	93.97000			6.03000	93.97000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.14000	93.86000			6.12000	93.88000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.18000	93.82000			6.18000	93.82000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.32000	93.68000			6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.37000	93.63000			6.36000	93.64000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.55000	93.45000			6.50000	93.50000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.75000	93.25000			6.74000	93.26000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.92000	93.08000			6.91000	93.09000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.07000	92.93000			7.06000	92.94000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.21000	92.79000			7.19000	92.81000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.34000	92.66000			7.32000	92.68000			0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future	9.30480	9.30480			9.30750	9.30750		6.87	0.00	0	0.00
NZ\$ / R	On 12/12/2014	Foreign Exchange Future	9.37350	9.37350			9.37350	9.37350		8.47	0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.35220	1.35220			1.35130	1.35130			0.00	0	225.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future	1.35270	1.35270			1.35180	1.35180			0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.67875	112.55889			6.63065	112.61151		1.00	0.00	0	2,906.00
R157	On 06/11/2014	Bond Future	6.86072	107.44787			6.84419	107.46181		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future	7.03185	109.18418			7.14188	109.11918		1.00	0.00	0	0.00
R157	On 15/09/2015	Price Contribution	100.00000	100.00000			100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution	100.00000	100.00000			100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution	100.00000	100.00000			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future			8.12492		119.77765		8.07208	120.23681		8.86	3,593,329.50	30	40,408.00
R186	On 07/08/2014	Bond Future	7.60	Call	16.39000		0.01639		44.10000	0.04410	16.390	8.61	0.00	0	210.00
R186	On 07/08/2014	Bond Future	8.00	Call	464.86000		0.46486		702.88000	0.70288	464.860	8.76	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.25	Call	1,547.79000		1.54779	1,940.74000	1.94074		1,547.790	8.86	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.43	Put	146.24000		0.14624	131.29000	0.13129		146.240	8.96	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.70	Put	14.91000		0.01491	15.52000	0.01552		14.910	9.10	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	1.46000		0.00146	1.85000	0.00185		1.460	9.23	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	0.04000		0.00004	0.08000	0.00008		0.040	9.38	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.19342		121.58958		8.14382	122.01170		9.50	0.00	0	23,112.00
R186	On 06/11/2014	Bond Future	9.17	Put	310.41000		0.31041	285.45000	0.28545		310.410	9.80	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.25131		118.25655		8.21038	118.59792		10.02	0.00	0	0.00
R186	On 05/02/2015	Bond Future	9.00	Put	1,271.33000		1.27133	1,213.62000	1.21362		1,271.330	10.26	0.00	0	9,600.00
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 07/08/2014	Bond Future			285.77804		285.77804		285.73197	285.73197			0.00	0	0.00
R197	On 06/11/2014	Bond Future			290.13651		290.13651		289.98524	289.98524			0.00	0	905.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.87034		102.22131		5.84332	102.23102		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/08/2014	Bond Future			228.39506		228.39506		229.53903	229.53903		10.28	0.00	0	126.00
R202	On 06/11/2014	Bond Future			231.87817		231.87817		232.95577	232.95577			0.00	0	44,466.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/08/2014	Bond Future			7.93621		102.32749		7.90393	102.52402		7.32	256,228,034.96	2,504	11,760.00
R2023	On 06/11/2014	Bond Future			8.01241		99.95425		7.98487	100.11751		8.03	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.07801		101.56872		8.06200	101.66107		8.10	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.11102		106.46449		7.06098	106.60405		2.86	0.00	0	24,351.00
R203	On 07/08/2014	Bond Future	6.84	Call	38.16000		0.03816	72.59000	0.07259		38.160	2.80	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.21106		103.91110		7.17077	104.01481		2.96	0.00	0	6,585.00
R203	On 06/11/2014	Bond Future	6.84	Call	279.95000		0.27995	318.01000	0.31801		279.950	2.87	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	397.69000		0.39769	444.96000	0.44496		397.690	2.89	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.29091		105.58973		7.27863	105.61867		2.91	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,442.82000		1.44282	1,468.29000	1.46829		1,442.820	2.90	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 07/08/2014	Bond Future		8.54504	95.62573		8.46683	96.27117			0.00	0	1,868.00
R2030	On 06/11/2014	Bond Future		8.61311	97.07228		8.53679	97.69227			0.00	0	2,313.00
R2030	On 05/02/2015	Bond Future		8.67309	94.63275		8.60324	95.19143			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/08/2014	Bond Future		8.81463	97.21617		8.73625	97.96343			0.00	0	8,590.00
R2037	On 06/11/2014	Bond Future		8.88117	98.68685		8.80433	99.40946			0.00	0	1,398.00
R2037	On 05/02/2015	Bond Future		8.94062	96.02290		8.86930	96.68477			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 07/08/2014	Bond Future		7.39479	103.34199		7.34870	103.51361		4.16	0.00	0	14,507.00
R204	On 07/08/2014	Bond Future	7.78	Put	26.36000	0.02636	25.54000	0.02554	26.360	4.23	0.00	0	530.00
R204	On 06/11/2014	Bond Future		7.48531	104.90529		7.44663	105.04162		4.22	0.00	0	336.00
R204	On 06/11/2014	Bond Future	7.99	Put	328.87000	0.32887	308.51000	0.30851	328.870	4.27	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future		7.55748	102.56388		7.53856	102.62683		4.34	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 07/08/2014	Bond Future		8.88900	102.43515		8.79540	103.42703			0.00	0	10,044.00
R2048	On 06/11/2014	Bond Future		8.95446	99.55759		8.86164	100.52803			0.00	0	10,700.00
R2048	On 05/02/2015	Bond Future		9.01358	101.16567		8.92518	102.07809			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/08/2014	Bond Future		7.60318	98.99678		7.57168	99.13353		5.30	0.00	0	33,961.00
R207	On 06/11/2014	Bond Future		7.68621	100.49435		7.66157	100.59692		5.40	0.00	0	461.00
R207	On 05/02/2015	Bond Future		7.75511	98.47568		7.74729	98.50683		5.60	0.00	0	0.00
R207	On 07/05/2015	Bond Future		7.79059	100.24199		7.81006	100.16783		5.57	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,829.57000	1.82957	1,803.40000	1.80340	1,829.570	5.45	0.00	0	66.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/08/2014	Bond Future		7.74750	97.35958		7.71560	97.51770		6.20	0.00	0	16,244.00
R208	On 07/08/2014	Bond Future	8.28	Put	11.55000	0.01155	14.12000	0.01412	11.550	6.30	0.00	0	630.00
R208	On 06/11/2014	Bond Future		7.82733	95.43389		7.80115	95.55936		6.64	0.00	0	571.00
R208	On 06/11/2014	Bond Future	8.50	Put	342.90000	0.34290	333.59000	0.33359	342.900	6.80	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future		7.89368	96.97571		7.88132	97.03294		6.63	0.00	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/08/2014	Bond Future		8.73383	78.31043		8.65537	78.92888		13.11	2,349,312.90	30	10,743.00
R209	On 06/11/2014	Bond Future		8.79719	76.34836		8.72017	76.94789		14.72	0.00	0	16,291.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,433.96000	1.43396	1,696.07000	1.69607	1,433.960	14.46	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	2,243.64000	2.24364	2,583.77000	2.58377	2,243.640	14.59	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	3,044.14000	3.04414	3,442.47000	3.44247	3,044.140	14.69	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,263.86000	3.26386	3,675.73000	3.67573	3,263.860	14.72	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	3,491.80000	3.49180	3,916.70000	3.91670	3,491.800	14.75	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	1,086.84000	1.08684	958.90000	0.95890	1,086.840	14.88	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	658.76000	0.65876	576.33000	0.57633	658.760	15.04	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	556.46000	0.55646	485.66000	0.48566	556.460	15.09	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	242.44000	0.24244	209.67000	0.20967	242.440	15.33	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	215.39000	0.21539	186.10000	0.18610	215.390	15.36	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	189.39000	0.18939	163.40000	0.16340	189.390	15.36	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future		8.85282	77.58190		8.78100	78.13454		14.93	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 07/08/2014	Bond Future		171.34824	171.34824		171.81462	171.81462			0.00	0	123.00
R210	On 06/11/2014	Bond Future		171.92198	171.92198		172.33270	172.33270			0.00	0	495.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/08/2014	Bond Future		130.73325	130.73325		130.74721	130.74721			0.00	0	390.00
R211	On 06/11/2014	Bond Future		132.72712	132.72712		132.69343	132.69343			0.00	0	0.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/08/2014	Bond Future		135.34169	135.34169		135.78281	135.78281			0.00	0	349.00
R212	On 06/11/2014	Bond Future		137.40581	137.40581		137.80407	137.80407			0.00	0	19,259.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/08/2014	Bond Future		8.55440	89.50298		8.47610	90.12446		11.38	0.00	0	23,660.00
R213	On 06/11/2014	Bond Future		8.62183	87.31519		8.54524	87.91423		12.82	0.00	0	6,205.00
R213	On 05/02/2015	Bond Future		8.68182	88.72555		8.61125	89.26966		13.05	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 07/08/2014	Bond Future		8.81856	79.27502		8.73501	79.96438		13.57	0.00	0	4,311.00
R214	On 06/11/2014	Bond Future		8.88197	77.18544		8.79956	77.85700		15.33	0.00	0	1,726.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,992.06000	3.99206	4,484.17000	4.48417	3,992.060	15.47	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	455.90000	0.45590	392.50000	0.39250	455.900	15.89	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future		8.93894	78.43222		8.86130	79.05748		15.63	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 15/09/2014	Foreign Exchange Future		21,052.80000	21,052.80000		21,089.91000	21,089.91000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		5.00380	5.00380		5.00880	5.00880		7.15	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future		4.99020	4.99020		4.99630	4.99630		8.44	0.00	0	0.00

Total for Derivatives : **466,175,044.86** **25,471** **3 631 669.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.38019			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.13500	103.95566		7.13500	103.93585			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.57255			0.00	2,400,000,000	800,000,000.00
AA05	On 22/03/2019	Spot Bond		8.51500	105.95877		8.51500	105.93476			851,500,000,000.00	100,000,000	4,100,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	100.13291			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.16500	104.17193		9.16500	104.14643			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.24487			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.34812			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.38000	97.63437		9.38000	97.61005			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.23500	103.16416		7.23500	103.14424			24,599,000,000.00	3,400,000	123,400,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.70530			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.63500	106.25017		8.63500	106.22577			0.00	0	500,000,000.00
ABCPi2	On 20/09/2014	Spot Bond		1.40000	138.36012		1.40000	138.33435			0.00	0	0.00
ABCPi3	On 07/12/2023	Spot Bond		2.29000	127.63912		2.29000	271.09925			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.19211			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
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.37419			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.69772			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.72703			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.74642			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.33832			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.41540			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.23881			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.89500	106.29207		7.89500	106.26970			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.26400			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		7.58000	103.31252		7.58000	103.29136			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.66535			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.21737			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.24696			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.16036			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.29872			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.57708			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.68381			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.47701			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.72895			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		2.99000	130.73056		2.99000	130.70070			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.15000	118.65020		4.15000	118.61934			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.90000	104.91418		4.90000	104.88462			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.90000	105.45843		5.90000	105.42616			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS2A	On 13/07/2016	Spot Bond	11.03500	108.16883		11.03500	108.13727			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.27137			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.59591			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.62858			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.65895			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.65000	112.40350		4.65000	112.37275			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	2.03000	171.31518		2.03000	171.28039			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	160.94386		2.76000	160.90801			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.06000	173.33032		2.06000	173.29499			0.00	0	0.00
ABN12	On 22/07/2014	Spot Bond	7.91000	105.18060		7.91000	105.18060			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.80500	184.04008		1.80500	184.00383			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.03125	76.20433		8.03125	76.18820			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.03125	76.20433		8.03125	76.18820			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.60663			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.05000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.00000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.51000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	89.03000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	88.42000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.27649			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.14921			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.07000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN50	On 21/12/2014	Spot Bond		7.12000	101.40778		7.12000	101.38856			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	100.00000		0.00000	88.39000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	91.01000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.78000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.46931			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.42500	111.32762		7.42500	111.30556			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.11867			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	85.85000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	85.59000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.57000	94.73688		2.57000	106.72057			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.52500	101.67835		2.52500	157.35856			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.40500	116.54733		2.40500	209.60739			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	85.01000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.49500	92.95551		9.49500	92.93208			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	94.88000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	104.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.51213			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	91.04000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.48000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN76	On 21/12/2026	Spot Bond	9.63000	107.15100		9.63000	107.12347			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.46000	108.43127		9.46000	108.40388			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.87000	91.58157		8.87000	91.55986			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	105.20000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	103.46000			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	9.55500	107.71315		9.55500	107.68568			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	89.92000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.86547			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.82588			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.18500	108.69834		8.18500	108.67465			48,291,500,000.00	5,900,000	1,435,900,000.00
ABS11	On 09/04/2021	Spot Bond	8.87500	105.46779		8.87500	105.44276			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.08500	102.77377		7.08500	102.75433			0.00	0	530,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.82000	98.38059		8.82000	98.35739			29,106,000,000.00	3,300,000	593,300,000.00
ABS7	On 11/09/2026	Spot Bond	9.68000	97.00426		9.68000	96.97935			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.78500	105.67562		7.78500	105.65369			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.10000	217.11940		2.10000	275.03390			4,668,678,000,000.00	2,223,180,000	1,242,740,000.00
ABS13	On 31/01/2017	Spot Bond	1.34000	125.84627		1.34000	128.62935			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.05000	128.27712		2.05000	130.82711			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00477		100.00000	0.00475			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000		59.75173	100.00000	59.60698				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.58500		106.76480	11.58500	106.73213				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.70975				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		3.82089	100.00000	3.81163				0.00	0	200,000,000.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.75325				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.37009				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		100.00000	0.00000	101.66624				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		64.19963	11.00000	64.18128				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		22.77427	100.00000	22.71910				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		100.00000	0.00000	100.73508				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.80901				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.70209				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.72439				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.73419				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.83518				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.83518				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.83422				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.68427				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.83422				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.83613		0.00		0	0.00	
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	90.39031		0.00		0	0.00	
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.67171		0.00		0	0.00	
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.55302		0.00		0	0.00	
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.71104		0.00		0	0.00	
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.73310		0.00		0	0.00	
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.74197		0.00		0	0.00	
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.72416		0.00		0	0.00	
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.68428		0.00		0	0.00	
ACL104	On 20/12/2019	Spot Bond	9.34000	103.59430	9.34000	103.66844		0.00		0	0.00	
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	99.89350		0.00		0	0.00	
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.57334		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	100.00000	0.00000	84.15334		0.00		0	0.00	
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	165.65403		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	165.71420		0.00		0	0.00	
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.70201		0.00		0	0.00	
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.28612		0.00		0	0.00	
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.28612		0.00		0	0.00	
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.16491		0.00		0	0.00	
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.67972		0.00		0	0.00	
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.67437		0.00		0	0.00	
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.73615		0.00		0	0.00	
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.07534		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.73559			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.43554			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.40803			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.71225			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.49059			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.20436			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.70471			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.69064			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.61922			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.60401			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.63354			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.68885			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.65759			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.62191			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.63175			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.47504		10.23000	103.44699			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.64141			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.62638			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	118.17995			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.45500	102.22334		9.45500	102.19754			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68611			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	114.62321		1.75000	114.68466			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.94978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.63246		0.00		0	0.00	
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.66542		0.00		0	0.00	
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.68746		0.00		0	0.00	
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.64338		0.00		0	0.00	
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.68305		0.00		0	0.00	
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.21943		0.00		0	0.00	
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.64771		0.00		0	0.00	
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.56524		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.63545		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.87179		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.68305		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.67042		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.70818		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.71976		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.23652		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.50701		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.72252		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.72252		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.75781		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.66984		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76638		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.01262		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.75781		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	93.29429		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.73769			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.72265			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	119.71083			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	120.57703			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.62574			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.61956			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.18700			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.63633			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.63897			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.66542			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.62662			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.62574			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.69401			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.56780			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.82854			0.00	0	0.00
ADCP06		On 25/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.95748			0.00	0	0.00
ADCP07		On 25/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.83233			0.00	0	0.00
ADCP08		On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.92966			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	15.79013	100.00000	15.75188			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.21448			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.34239			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.42757			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.02040			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.03056			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.04407			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.09823			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.97000		99.49784		7.97000	99.47660			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.12599			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.14620			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.43500		103.58385		8.43500	103.56059			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.15500		117.67883		9.15500	117.65005			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		85.97916		100.00000	85.78332			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.23500		109.49814		7.23500	109.47699			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		99.45356		100.00000	99.18256			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.23500		101.48124		9.23500	101.45635			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.11675		100.00000	14.08551			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.86000		102.60733		9.86000	102.58049			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.77500		162.13565		2.77500	162.09947			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.88039			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.80333			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.84761			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.18988			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.72949			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.51861			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.58270			0.00	0	300,000,000.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		100.00000		0.00000	100.64338			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.82192			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.06871			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		100.00000		0.00000	101.58000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.56000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.94844			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.65500		127.16927		2.65500	289.40798			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.76403			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.58157			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.57272			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.47375			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.92500		106.03029		8.92500	106.00500			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.52917			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.93699			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.33369			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.52914			0.00	0	50,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	101.33808			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW19	On 05/12/2020	Spot Bond		9.44500	101.79931		9.44500	101.77365			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.39000	108.37433		7.39000	108.35285			7,390,000,000.00	1,000,000	1,000,000.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	30.82851		100.00000	30.69294			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.46259			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.42025			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.56000	102.87347		7.56000	102.85247			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.78500	106.19834		8.78500	106.17339			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.02793	103.12164		11.02793	102.14677			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.03515	101.22896		11.03515	101.00529			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.07001	101.15579		11.07001	100.96497			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.64276			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.10429	101.01364		11.10429	100.90174			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.76561	100.79782		11.76561	100.77279			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.65825			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.65825			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.65831			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.27793	100.29685		11.27793	100.44258			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.21635	102.07323		11.21635	100.96582			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.03515	101.22896		11.03515	101.00529			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.12505	101.35875		11.12505	101.12690			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.27997	96.10572		10.27997	100.76012			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.62425			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.61025			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.61025			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.57685			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.96720			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.92056		99.73430		10.92056	100.05815			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.56000		99.64400		11.56000	99.52907			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.59204			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.48500		69.72442		11.48500	97.30846			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.96718			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.56557			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		89.70068		9.28000	100.57502			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.60115			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.32500		68.49738		11.32500	97.16950			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.58293			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.59811			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.59811			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.83982			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.57564			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.61160			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.64699			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.96721			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.61160			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.57685			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.59030			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.61169			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.43855			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.02793	103.25034		14.02793	102.31238			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.20892	101.26440		15.20892	101.25556			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.08051	101.24567		14.08051	101.08143			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.79425			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.79425			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.79425			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.82421			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.68893			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	18.44937		100.00000	18.41437			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.81026		100.00000	19.76227			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.02957		100.00000	17.98588			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.12936		100.00000	11.10240			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.12936		100.00000	11.10240			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.45593		100.00000	13.42333			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.65933		100.00000	11.63108			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.07764			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.03552			0.00	0	400,000,000.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.25829			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.27556			0.00	0	500,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.57822		100.00000	7.55987			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.57822		100.00000	7.55987			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	66.66667		100.00000	99.72678			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	93.35038		100.00000	93.11224			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP84U	On 05/09/2014	Spot Bond	100.00000	89.46078	100.00000	89.24205				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.00000	104.07536	2.00000	177.63818				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.07500	95.30419	8.07500	151.00295				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.07500	96.59393	8.07500	151.32486				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.46000	99.39996	8.46000	99.37745				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.92690				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.64805				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.92500	99.75808	7.92500	99.73702				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.14461				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.03794				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.03874				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.04140				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.04406				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.05123				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	21.12467	100.00000	21.07350				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.59518				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.67557				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.71002				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.72151				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.85930				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	102.04298				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	16.53218	100.00000	16.49169				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	16.53218	100.00000	16.49169				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.67001			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.72372			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.73837			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.33500	104.19752		8.33500	104.17440			0.00	0	38,100,000.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.78228			0.00	0	500,000,000.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.86016			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	6.93000	104.83624		6.93000	104.81639			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.93836			0.00	0	200,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.42601			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.62500	66.54595		8.62500	101.45536			0.00	0	1,500,000,000.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.77269			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.24627			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.52006			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.09080			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.27079			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.08129			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.13766			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.24007			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.66575			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.36479			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	59.62333		100.00000	59.47888			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	18.58522		100.00000	18.54020			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.69266			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.34754			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.38000		104.36864		7.38000	104.34798			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.43500		112.49280		9.43500	112.46462			39,627,000,000.00	4,200,000	273,700,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	99.82521			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.08500		104.54663		9.08500	104.52139			538,740,500,000.00	59,300,000	928,200,000.00
CBL12	On 06/09/2018	Spot Bond	11.23500		104.55255		11.23500	104.52150			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	102.30786			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.48500		105.73728		11.48500	105.70467			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.49080			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.32500		101.97318		9.32500	101.94793			95,115,000,000.00	10,200,000	15,400,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.70815			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.92500		101.36341		11.92500	101.33098			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	102.53616			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.99504			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.55515			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.19500		94.52594		10.19500	94.50040			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.90500		116.58508		9.90500	116.55429			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.75500		112.93887		9.75500	112.90948			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.08500		117.91580		9.08500	117.88733			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.31986			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.68500		104.36677		11.68500	104.33457			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.70706			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.71217			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.04674			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	100.00000	18.02281		100.00000	100.00000		556,000,000,000,000.00	5,560,000,000	2,400,000,000.00	
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.04176			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.14966			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.18350			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51915			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.54054			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.56541			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.30761			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.28331			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.41173			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.60357			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.70212			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.66405			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.94777			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.61833		10.11000	100.59136			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.94777			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.30238			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	120.06108		2.76000	120.03425			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	104.44527			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	117.09945		3.14000	120.04094			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	103.25938		8.25000	103.23670			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN196	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.94777			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.94777			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	125.32547		3.10000	119.61092			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	125.01310		2.40000	119.31504			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.99922			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.30300			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.15021			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.48500	102.32913		8.48500	102.30590			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.38128			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.37587			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.04199			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.04010			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.53500	102.44146		8.53500	102.41806			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.53500	102.44146		8.53500	102.41806			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.58500	101.25078		8.58500	101.22753			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.71996			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.79659			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.31694			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.31694			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.02070			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.39768			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.73036			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.14957			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.22366		0.00		0	0.00	
CLN242	On 24/02/2019	Spot Bond	9.35000	103.85908	9.35000	103.83286		0.00		0	0.00	
CLN243	On 24/02/2019	Spot Bond	9.35000	103.85908	9.35000	103.83286		0.00		0	0.00	
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.14950		0.00		0	0.00	
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.15266		0.00		0	0.00	
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	89.52809		0.00		0	0.00	
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.88490		0.00		0	0.00	
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.93808		0.00		0	0.00	
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.84876		0.00		0	0.00	
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.82464		0.00		0	0.00	
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.82464		0.00		0	0.00	
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.82464		0.00		0	0.00	
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.82464		0.00		0	0.00	
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.82464		0.00		0	0.00	
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.88992		0.00		0	0.00	
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.04694		0.00		0	0.00	
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.16668		0.00		0	0.00	
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.16668		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.16668		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.16668		0.00		0	0.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.05024		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	9.25500	104.59365	9.25500	104.56793		0.00		0	0.00	
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.23785		0.00		0	0.00	
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.39827		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.82249			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.74747			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.08659			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.08248			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.13270			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.24204			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.38617			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.33715			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	103.54066			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.05571			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.92574			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.75682			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.63456			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.93392			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.67110			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.88297			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.62965			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.32414			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52535			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.62237			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.38894			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.77076			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52539			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52539			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.51595			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	124.23113			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.21504			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	124.13884			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	123.76815			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	124.04795			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	121.89656			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	122.64461			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.61597			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.77500	95.14252		10.77500	95.11539			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.29500	96.73267		11.29500	96.70379			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.49153			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.76835			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.57801			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.97820			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.80840			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.98462		8.80500	101.98633			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.66984			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.97799			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	119.55625			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.70242			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.71562			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.76659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	102.77238			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.89850			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.89850			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.89850			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.80914			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.49153			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	107.86823			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	108.03115			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.88850			0.00	0	90,000,000.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.89535			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.49458			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.03351			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.84451			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.63964			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.74199			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.88960			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.48287			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.47930			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	99.90188			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.52918			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.52918			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.12505			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.02000				0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.64619				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.59160				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.84569				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.97834				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.60631				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	100.64070	10.55000	103.49609				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.95500	104.28490	9.95500	107.13768				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	102.55732				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.98910				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.09500	105.76109	12.09500	109.26147				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	102.07395				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.12500	109.08262	12.12500	108.97134				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.55500	102.77740	10.55500	102.67956				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	102.07395				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000	0.00000	99.88495				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.81922				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.75166				0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.04889				0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.66984				0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.51411				0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.49500	104.87815	9.49500	104.78091				0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.66873				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.74463			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		101.91794		10.55000	103.55393			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		101.43342		11.00000	97.84435			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	100.00000		49.09371		100.00000	44.83793			0.00	0	10,000,000,000.00
CLN382	On 20/03/2021	Spot Bond	100.00000		0.27728		100.00000	100.00000		250,000,000,000,000.00	2,500,000,000	2,500,000,000	2,500,000,000.00
CLN383	On 22/07/2017	Spot Bond	100.00000		8.85688		100.00000	100.00000		900,000,000,000,000.00	9,000,000,000	9,000,000,000	9,000,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000		38.81621		7.01000	39.42738			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	161.06964			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	8.46000		99.39996		8.46000	137.77301			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.07500		34.34671		8.07500	151.00295			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.07500		34.76577		8.07500	151.32486			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	91.30788			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	91.23356			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.26307			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.26307			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.72884			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.67892			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.68878			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.68305			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.97820			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.61779			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.65220			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.64779			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.64619			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.34917			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.15727			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.03500		109.68218		9.03500	107.17158			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.73500		102.04002		8.73500	102.01618			0.00	0	742,900,000.00
COJ05	On 05/06/2023	Spot Bond	10.10500		113.71481		10.10500	113.68419			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.38500		104.40859		8.38500	104.38516			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.69500		108.81205		9.69500	108.78406			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.73500		104.01279		9.73500	103.98578			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.08500		97.20321		10.08500	97.17708			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.80500		98.81536		10.80500	98.78695			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.80500		91.68754		10.80500	91.66118			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.24370			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.14942			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.02408			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.32017			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.01500		100.59206		11.01500	100.52611			0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		12.42200		100.00000	12.39191			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		3.84367		100.00000	3.82465			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		13.80681		100.00000	13.73478			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.98419			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.06000		98.85533		8.06000	98.83410			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.94177			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG51	On 03/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.80480			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.02661			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond		100.00000	76.73717		100.00000	76.58152			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.86655			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.33027			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.87755			0.00	0	0.00
DLTC05	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.13425			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.15161			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.22962			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.89360			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond		0.00000	100.00000		0.00000	99.96556			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.56831			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond		8.69500	102.58464		8.69500	102.56079			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.26500	115.03247		7.26500	115.01004			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.36000	109.10731		8.36000	109.08263			233,544,960,000.00	27,936,000	3,742,527,200.00
DV23	On 27/02/2023	Spot Bond		8.83500	110.95782		8.83500	110.93132			61,523,406,000.00	6,963,600	3,873,632,700.00
DV24	On 18/02/2024	Spot Bond		8.93500	108.95215		8.93500	108.92584			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond		9.41000	109.75057		9.41000	109.72270			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.74952			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.46814			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.47834			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.37543			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.17042			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.61574			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.01000		125.53648		8.01000	125.50924			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.97852			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		102.90485		0.10000	134.63714			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.98000		123.06258		1.95500	123.39550			0.00	0	8,200,000,000.00
EL29	On 19/11/2029	Spot Bond	1.97500		110.65274		1.97500	110.63048			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.11000		108.72915		2.11000	108.70676			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.12000		101.62152		2.12000	101.60063			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.59500		104.21780		9.59500	104.19082			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.44500		110.08857		9.44500	110.06096			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.85500		103.38873		9.85500	103.36171			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.10000		94.73283		10.10000	97.36165			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.18500		106.48392		10.18500	105.05384			0.00	0	5,866,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.27686			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.07119			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.70290			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.35724			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.14020			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.14903			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000		88.37772		100.00000	88.16425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ206U	On 15/10/2014	Spot Bond	100.00000		84.24127	100.00000	84.05365				0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000		94.55959	100.00000	94.31525				0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		60.91752	100.00000	60.72733				0.00	0	0.00
EQ210U	On 14/08/2014	Spot Bond	100.00000		94.55959	100.00000	94.31525				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		130.72560	3.00000	130.69562				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.44500		102.06490	11.44500	102.03403				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	103.72617				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	99.88263				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.66871				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.90500		98.67726	9.90500	98.65119				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000	0.00000	100.38307				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.17190				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.47212				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.35698				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.32596				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.49864				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.45802				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.25954				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.80524				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.22903				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.28191				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.21845				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.26252				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES15	On 30/08/2015	Spot Bond	6.84500	104.02537		6.84500	104.00624			23,273,000,000,000.00	3,400,000,000	1,700,000,000.00
ES18	On 20/04/2018	Spot Bond	7.71500	107.28536		7.71500	107.26318			216,422,723,000.00	28,052,200	6,526,605,400.00
ES23	On 25/01/2023	Spot Bond	8.38500	109.65384		8.38500	109.62897			613,013,934,000.00	73,108,400	3,537,229,400.00
ES26	On 02/04/2026	Spot Bond	8.66500	96.48721		8.66500	96.46486			2,327,152,118,000.00	268,569,200	4,068,935,400.00
ES33	On 15/09/2033	Spot Bond	9.41000	85.84539		9.33000	86.43970			80,446,200,097,000.00	8,549,011,700	18,971,589,400.00
ES42	On 25/04/2042	Spot Bond	9.51000	92.25099		9.51000	92.22757			0.00	0	12,000,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.32996			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.37412			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.17652			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.09209			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.53119			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.01252			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.23026			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.46340			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.53378		100.00000	12.50341			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	12.19753		100.00000	12.16798			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.63819			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.66616			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.72190			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.77739			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.68500	103.49537		6.68500	103.47660			401,100,000,000.00	60,000,000	880,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.32500	97.82404		9.32500	97.79969			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.75276			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75269			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	99.95860				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	104.49403				0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.11335				0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000	0.00000	101.13273				0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.19500	100.07113	10.19500	100.42272				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.12500	104.04394	11.12500	104.01316				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.29721				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.15000	129.10170	2.15000	129.94091				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.13000	129.19644	2.13000	274.40812				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.28000	104.25384	2.28000	109.67169			912,000,000,000.00	400,000,000	200,000,000.00	
FRBI28	On 31/03/2028	Spot Bond	2.50500	101.91003	2.50500	157.71720				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.29500	118.42193	2.29500	212.97945				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.69500	111.02247	7.69500	110.99969				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.87400	61.78253	7.87400	61.11633				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47000	39.51060	9.47000	38.60274				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000	38.21301	9.71000	37.30211				0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	65.72529	100.00000	65.60060				0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	67.98979	100.00000	67.86080				0.00	0	200,000,000.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.81732				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.76701				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.76701				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.34138				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.73713				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.81804		0.00		0	0.00	
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.98959		0.00		0	0.00	
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.70217		0.00		0	0.00	
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.77529		0.00		0	0.00	
FRC115	On 20/06/2017	Spot Bond	7.47000	100.08010	7.47000	98.00000		0.00		0	0.00	
FRC116	On 20/06/2017	Spot Bond	7.47000	100.08010	7.47000	100.00000		0.00		0	0.00	
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.97501		0.00		0	0.00	
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.75781		0.00		0	0.00	
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.72002		0.00		0	0.00	
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.82494		0.00		0	0.00	
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.74463		0.00		0	0.00	
FRC125	On 20/09/2017	Spot Bond	6.00000	100.06437	6.00000	100.00000		0.00		0	0.00	
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.79467		0.00		0	0.00	
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.98955		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.95905			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
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.67159			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.47972			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.81421			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.91572			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.62542			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.20200			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.75737			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.76631			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.69588			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.70506			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.93726			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.69186			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	58.34315		13.22500	58.32252			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.64956			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.65045			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.98712			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.68217			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.52500	94.37344		3.52500	97.61339			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.71386			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.71386			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.35929			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49153			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.76409			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	98.34066			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.66984			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.65309			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.96788			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.77274			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.46721			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.94666			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.87661			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.89360			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.69802			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.89273			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.64515			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.15141			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.70506			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.70506			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.67006			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.40028			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.42415			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.69442			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.26313			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.74727			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.24437			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.67647			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.22385			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.22455			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.10014			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.08806			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.10014			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.08758			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.70406			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.03657		8.75000	101.85156			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.59094			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.35005		100.00000	9.30999			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.53039		100.00000	8.49384			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.76000			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.75558			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.94500			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.89391			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.39000		119.19560		3.39000	121.21387			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.76984			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.77785			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.37000		109.61303		3.37000	121.37456			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.68000		99.73375		1.68000	126.92601			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.39000		106.78935		3.39000	121.21387			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.66000		103.16440		2.66000	126.12003			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.73000		104.03637		2.73000	131.56595			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.88017			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	95.67510			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.08869			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.10810			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.66640			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.76453			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	102.84558			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.89623			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.86244			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.72529			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.01098			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.72441			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.62395			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	92.29523			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	92.05983			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.64562			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.85454		100.00000	9.83067			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		23.84836		100.00000	23.79059			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		56.70790		100.00000	56.53085			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.80000		148.77344		4.80000	148.73227			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.68831			0.00	600,000,000	300,000,000.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.69258			0.00	1,138,570,000	1,138,570,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.71180			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.12003			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.72864			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.59488			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.62094			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.17300		81.89794		2.17300	97.89223			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.47500		99.37355		2.47500	130.63961			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.03631			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.02785		10.38000	100.00000			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.02785		10.38000	100.00000			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	103.79000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.41607			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.98954			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.61500		97.10489		2.61500	105.41158			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS109	On 07/12/2033	Spot Bond	2.60500		203.34769		2.60500	203.64214			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.58500		105.99282		2.58500	105.98135			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.30942			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.63500		202.47446		2.63500	202.76537			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	102.17679			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.38000		108.58824		2.38000	108.64388			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.67500		104.15773		2.67500	104.28304			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.42160			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.64000		124.31025		2.64000	264.02641			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.14000		129.09844		2.14000	274.19990			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.86000		122.27115		2.86000	259.69398			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.52000		102.88803		2.52000	128.43613			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.90061			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.05000		132.56995		2.05000	126.82685			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.04150			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.31005			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.64016			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.45500		105.34240		2.45500	105.31973			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		18.83818		104.97509	18.79051			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		22.93459		101.07593	22.87849			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		15.35518		100.44759	15.31784			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		21.35072		100.76967	21.29864			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS81	On 30/10/2042	Spot Bond	2.12500		115.09227		2.12500	115.06860			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	2.24000		97.72339		2.24000	110.08586			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.49945			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.27000		97.44759		2.27000	109.77507			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.27884			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.34000		127.15707		2.34000	342.18510			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.62694			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.53524			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.46104			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.17832			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.04374			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.27096			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.74000		103.61451		5.74000	103.59832			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.65500		104.41834		6.65500	104.39976			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.54500		103.71802		7.54500	103.69715			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.81500		104.88638		7.81500	104.86454			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.03500		110.67208		8.03500	110.64826			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.51000		103.74882		8.51000	103.72533			47,656,000,000.00	5,600,000	774,400,000.00
FRX20	On 01/10/2020	Spot Bond	8.66500		103.10422		8.66500	103.08032			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.20500		94.54141		9.20500	94.51830			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.31500		110.68786		9.31500	110.66033			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.61500		101.14451		9.61500	102.09128			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
FRX31	On 21/02/2031	Spot Bond	9.95000	100.38168		9.95000	100.35475			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.14500	82.05065		10.14500	82.02847			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	100.00000		0.00000	100.56812			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.59051			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.59945			0.00	560,000,000	140,000,000.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.62176			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.65748			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.68426			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.80013			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.07367			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.13125			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.18346			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.19570			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.23052			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.28279			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.32635			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.51786			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.45996			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.76272			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.13500	103.49451		9.13500	103.46925			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT29	On 04/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.29322			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.91854			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRB96	On 27/10/2014	Spot Bond	100.00000		99.27536	100.00000	99.09584				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	99.96134				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	99.96052				0.00	0	200,000,000.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	99.95893				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	99.95696				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	99.95423				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		100.00000	0.00000	100.87443				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000	0.00000	102.22840				0.00	0	600,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.13258				0.00	400,000,000	100,000,000.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.98755				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.33698				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.82561				0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000	0.00000	101.32229				0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.55420				0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.02956				0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.45716				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.61102				0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.95238				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.43619				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.78336			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	99.76788			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000		0.00000	99.82421			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.46179			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.24619			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		100.00000		0.00000	100.03916			0.00	0	60,000,000.00
HMS1B9	On 19/07/2015	Spot Bond	8.06372		100.59649		8.06372	100.19095			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		100.00000		0.00000	100.04106			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.41645		100.59841		8.41645	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		100.00000		0.00000	100.04351			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.86673		100.60316		8.86673	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.04649			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		100.00000		0.00000	100.09724			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.15311			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.15945			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.61280			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		9.16500	105.90166		9.16500	105.87545			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.10000	107.55500		8.10000	107.53141			137,700,000,000.00	17,000,000	2,143,300,000.00
HWAY23	On 07/12/2023	Spot Bond		1.92000	131.27508		1.92000	278.82467			15,744,000,000.00	8,200,000	9,704,100,000.00
HWAY24	On 07/12/2024	Spot Bond		1.94000	134.00352		1.94000	284.61963			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.29000	99.46465		9.29000	99.43971			33,444,000,000.00	3,600,000	3,118,800,000.00
HWAY35	On 31/07/2035	Spot Bond		9.32000	99.18495		9.32000	99.15999			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	84.18728		100.00000	83.99724			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	38.15993		100.00000	38.06748			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	19.47864		100.00000	19.43144			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	15.71372		100.00000	15.67565			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	58.15369		100.00000	58.01280			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.67000	116.20409		1.63000	116.62328			70,428,576,000.00	42,172,800	92,867,750,400.00
I2038	On 31/01/2038	Spot Bond		1.85500	121.07701		1.85500	121.05292			116,158,245,000.00	62,619,000	20,821,555,600.00
I2046	On 31/03/2046	Spot Bond		1.90500	122.00882		1.90500	121.98446			116,497,227,000.00	61,153,400	59,103,543,200.00
I2050	On 31/12/2050	Spot Bond		1.98500	127.73830		1.98500	127.71255			332,051,197,000.00	167,280,200	24,641,243,100.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	94.40000			0.00	0	2,600,000.00
IBL11	On 12/03/2015	Spot Bond		7.58500	105.43509		7.58500	105.41376			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.39114			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.49152			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL21	On 15/03/2016	Spot Bond	8.08500	105.51926		8.08500	105.49653			0.00	0	200,000,000.00
IBL22	On 15/03/2018	Spot Bond	8.03500	109.60755		8.03500	109.58409			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.22410			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.65000	119.45387		4.65000	119.42103			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.90500	104.23860		7.90500	104.21628			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.46773			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.55405			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.50000	102.41512		1.50000	128.12720			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.12000	104.30474		2.12000	130.20605			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.73013			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.60888			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.15500	104.59660		8.15500	104.57376			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.14943			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.28075			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.61389			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.75500	97.99502		8.75500	97.97208			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.20000	91.93039		9.20000	91.90792			43,240,000,000.00	4,700,000	7,100,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.95840			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.23500	99.43170		8.23500	99.40977			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.25000	99.12052		9.25000	99.07318			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.85664			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	99.85236			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.84500	98.77105		7.84500	98.75006			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.53500	98.42577		8.53500	98.40304			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	99.83606			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.30214			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.80500	105.40906		7.80500	105.38676			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.49500	106.64356		8.49500	106.61906			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.58500	108.56942		9.58500	108.54135			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.41666			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.98221			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00469		100.00000	0.00468			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.01739			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.01826			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.84500	99.71242		8.84500	99.68884			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.30378		5.00000	101.29011			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.30378		5.00000	101.29011			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	99.90455		5.00000	99.89092			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.30378		5.00000	101.29011			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.43077		4.00000	101.41985			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.16381			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.11371			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.55860			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	35.65950		100.00000	35.61069			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	35.45833		100.00000	35.40979			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	35.45833		100.00000	35.40979			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	108.94139		9.20000	108.91462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.48598			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.48598			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.47216			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.03623		100.00000	8.01676			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.42931			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.30107			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.83500	103.18827		8.83500	103.16402			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.03932			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.71185			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.07780			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	10.15482		100.00000	10.13022			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	56.70790		100.00000	56.53085			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	67.59259		100.00000	67.46765			0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000	81.19501		100.00000	81.19501			0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000	98.64865		100.00000	99.85234			0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000	98.26318		100.00000	98.00323			0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000	96.47786		100.00000	96.22727			0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000	94.75064		100.00000	94.50893			0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000	98.36065		100.00000	97.56097			0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000	94.63158		100.00000	93.92538			0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000	89.90000		100.00000	89.26241			0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000	92.73411		100.00000	92.16518			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN442U	On 14/10/2014	Spot Bond	100.00000		86.38830	100.00000	85.77992				0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000		81.08108	100.00000	100.00000				0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		80.39648	100.00000	100.00000				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		81.65312	100.00000	100.00000				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	5.90000		97.13453	5.90000	97.13453				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.00000		99.80313	6.00000	99.70498				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.00000		99.68864	6.00000	99.59072				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.15000		99.44705	6.15000	99.34717				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.15000		99.21430	6.15000	99.11489				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.25000		98.73204	6.25000	98.63199				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.25000		98.61533	6.25000	98.51552				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	100.00000		80.39648	100.00000	100.00000				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.55010				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.02793		102.36173	11.02793	101.68549				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.02793		100.67570	11.02793	100.66558				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.67122				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.19549				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.65781				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.97672	6.50000	101.95889				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.73584				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.42298				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	89.66643				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.67449				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.13765			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.64064			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	102.03767			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.53733			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.53290			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.36003			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.23809			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.12657			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.11328			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.93358			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.07781			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.12625			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.01260			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.49610			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.10790			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.57685			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.94695			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.46795			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.15022			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.43263			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.15650			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.15893			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.59500	102.91779		8.59500	102.89413			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.41490			0.00	0	70,000,000.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.42565			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.43283			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.13376			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.39500	101.50664		9.39500	101.48132			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.75231			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.63500	106.23734		8.63500	106.21294			67,353,000,000.00	7,800,000	1,257,800,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.29811			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.24366			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	101.60301			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.42813			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.68381			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.76500	102.43488		8.76500	102.41087			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.52543			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.08598			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.21000	96.89575		3.21000	120.95364			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.68500	138.12909		3.68500	138.09488			1,916,200,000,000.00	520,000,000	410,000,000.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.45670			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.24705			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.14785			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.91620			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.56857			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.63000	95.85339		3.63000	96.66648			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV030A	On 31/01/2025	Spot Bond	3.63000	95.77349		3.63000	102.51249			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.99061			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.67440			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.71185			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.37500	113.39492		10.37500	113.36376			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.98163			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.78500	136.60170		3.78500	136.56751		83,270,000,000,000.00	22,000,000,000	15,000,000,000.00	
IV430U	On 24/07/2014	Spot Bond	100.00000	81.19500		100.00000	99.72678			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000	97.74464		100.00000	97.48742			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000	95.97798		100.00000	95.72998			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000	93.22963		100.00000	92.54412			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000	93.02326		100.00000	92.30769			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000	87.85337		100.00000	87.34259			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000	84.39846		100.00000	83.92695			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.01633			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.07925			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.12320			0.00	0	0.00
IVA430	On 24/07/2014	Spot Bond	6.00000	97.08738		6.00000	99.90147			0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.00000	99.77039		6.00000	99.67231			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.15000	99.29730		6.15000	99.19772			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.15000	99.18114		6.15000	99.08180			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.25000	98.69866		6.25000	98.59868			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.25000	98.58204		6.25000	98.48229			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.53515			0.00	0	0.00

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	100.00000		0.00000	100.57943			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.33602			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.33952			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.29649			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.17833			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.31790			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.00330			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.15659			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.15781			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.16024			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.14928			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.03889			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.88310			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.67080			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.33945			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.04960			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.03855			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.39374			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.22561			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.98124			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.89608			0.00	0	0.00
IVC031	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.62016			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.44774			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.46016			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.46016			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.09500	105.75916		9.09500	100.94032			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	15.60577		100.00000	15.54708			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	9.41350		100.00000	9.37211			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.08414			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	64.67096		100.00000	64.51430			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.61575			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	81.62107		100.00000	81.44326			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.61897			0.00	1,000,000,000	1,000,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	24.49320		100.00000	24.43387			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.14494			0.00	2,400,000,000	2,400,000,000.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	94.60154		100.00000	94.35897			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	92.72869		100.00000	92.49917			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	65.43381		100.00000	65.27355			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	74.71827		100.00000	74.57651			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	66.27959		100.00000	66.11903			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
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81051			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.84194			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.57680			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	97.52650		100.00000	97.18310			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	103.28452			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	102.03917			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.45500		142.86704		8.45500	142.83489			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.90542			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.64708			0.00	0	200,000,000.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.11594			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.07700			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.84303			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.73500		100.60034		8.73500	100.57658			96,085,000,000.00	11,000,000	1,349,700,000.00
LGL03	On 03/04/2018	Spot Bond	8.88500		72.53293		8.88500	98.44601			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.35000		103.19889		9.35000	103.17284			30,855,000,000.00	3,300,000	5,200,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.16183			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.58500		101.31968		10.58500	101.29113			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.26961			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.28664			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.37328			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.47717			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.20820			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.64562			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.96780			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.51394			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.23649			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		72.27723		100.00000	72.13439			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		94.60154		100.00000	94.35897			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.53372			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.51501			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	88.03828		100.00000	87.82816			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
MAQ26U	On 24/07/2014	Spot Bond	100.00000	66.66667		100.00000	99.72678			0.00	0	0.00
MAQ27U	On 25/08/2014	Spot Bond	100.00000	91.93955		100.00000	100.00000			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.13016			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.35178			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.31771			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.93217			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.39646			0.00	600,000,000	300,000,000.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.69359			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.72240			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.05629			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.22144			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.40193			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.11207			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.08786			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	88.59223		100.00000	88.37772			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	65.02336		100.00000	64.86584			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	8.67500	103.79274		8.67500	103.76866			2,602,500,000.00	300,000	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.56500	103.70908		8.56500	103.68532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.84290			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.78332			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.14434			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.97173			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.98598			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	102.05714			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.26016			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.27457			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.97000		103.79012		7.97000	103.76796			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.74500		102.62746		8.74500	102.60360			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.52000		103.07856		9.52000	103.05250			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.34500		102.06996		6.34500	102.05264			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.59496			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.61731			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.55000		103.76480		9.55000	103.73820			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.58500		103.99443		7.58500	103.97340			25,789,000,000.00	3,400,000	4,993,200,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.09342			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.89500		101.00447		8.89500	100.98046			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.69876			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.39500		108.18811		9.39500	106.73576			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		14.93338		100.00000	14.89720			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.49960			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.59500		100.96025		8.59500	100.93704			0.00	0	60,000,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN03	On 13/07/2015	Spot Bond			7.68500		101.81241		7.68500	101.79155			3,842,500,000,000.00	500,000,000	1,950,000,000.00
MTN04	On 13/07/2017	Spot Bond			8.53500		104.40495		8.53500	104.38124			5,137,216,500,000.00	601,900,000	759,400,000.00
N4A211	On 14/08/2020	Spot Bond			100.89771		7.00230		100.89771	6.98520			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond			100.61875		7.09384		100.61875	7.07656			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond			0.00000		100.00000		0.00000	101.33104			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond			0.00000		100.00000		0.00000	101.35009			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond			0.00000		100.00000		0.00000	101.35948			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond			0.00000		100.00000		0.00000	101.47422			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond			0.00000		100.00000		0.00000	101.60780			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond			100.00000		0.44879		100.00000	0.44770			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond			100.00000		0.44879		100.00000	0.44770			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond			8.95000		97.47196		8.95000	97.44877			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond			7.53500		98.83922		7.53500	98.81903			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond			9.07000		100.64874		9.07000	100.62448			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond			0.00000		100.00000		0.00000	100.08306			0.00	0	200,000,000.00
NBK12A	On 19/03/2021	Spot Bond			8.84500		105.86373		8.84500	105.83884			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond			0.00000		100.00000		0.00000	101.24351			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond			9.28500		106.13157		9.28500	106.10539			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond			0.00000		100.00000		0.00000	102.50570			0.00	397,855,000	397,855,000.00
NBK14A	On 26/06/2021	Spot Bond			9.04500		101.94182		9.04500	101.86752			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.31619			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.55906			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.24384			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.15837			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.56830			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.47592			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.49734			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.28500		107.25883		7.28500	107.23797			0.00	0	670,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.24972			0.00	450,000,000	450,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.57500		115.70203		8.57500	115.67564			43,732,500,000.00	5,100,000	434,500,000.00
NBK4	On 28/10/2024	Spot Bond	10.63000		35.45943		10.63000	35.44961			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.48500		104.06421		7.48500	104.04332			106,287,000,000.00	14,200,000	964,200,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.39786			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.04167			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.78500		105.52544		7.78500	105.50355			14,791,500,000.00	1,900,000	2,040,300,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.56122			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.92564			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.46449			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.32011			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.14514				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.05876				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	90.85295				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.00271				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.96060				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.95705				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.88063				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.17473				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	87.12124				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.64003				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.44858				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.64632				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.61059				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.26709				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.58867				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.57539				0.00	200,000,000	100,000,000.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.57494				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	99.85209				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.66984				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.80000	105.94811	9.80000	108.82960				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.66542				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.83500	104.66856	9.83500	107.62853				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.66984				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.59748			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.59862			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.38405			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.53500		105.82341		8.53500	105.79938			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	99.95231			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.25495			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.95500		103.57487		9.95500	106.23255			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	100.31048			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.25349			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.98500		112.72078		11.98500	112.68513			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	111.74337			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.23468			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.15000		166.68430		2.15000	166.64992			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.60000		103.45893		8.60000	103.43486			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.74697			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.71474			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.23000		106.98835		9.23000	107.13876			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.19134			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.34236			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.12380			0.00	160,000,000	40,000,000.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.16606			0.00	240,000,000	120,000,000.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.14073			0.00	0	100,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	9.43000		106.99515		9.43000	108.40495			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.16612			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.19139			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.17451			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.63000		107.00215		9.63000	107.14744			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.22523			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.20827			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.21672			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.52863			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.42584			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.24204			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.43500		115.44204		8.43500	115.41599			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.79500		122.80010		8.79500	122.77138			0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.04500		172.33749		2.04500	172.30242			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.17500		126.04533		9.17500	126.01444			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.76050			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.84810			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.55342			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.59123			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.09299			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.13174			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.29405			0.00	0	15,300,000.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.62382			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.94281		100.00000	17.89934			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		37.32776		100.00000	37.23734			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond		6.81500	104.62626		6.81500	104.60710			14,993,000,000.00	2,200,000	4,000,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	16.49477		100.00000	16.45481			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	97.16000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	57.85872		100.00000	57.71856			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.38991			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.92260			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.85028			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.91510			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.81036			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond		0.00000	100.00000		0.00000	99.83723			0.00	200,000,000	200,000,000.00
PPC004	On 30/06/2021	Spot Bond		9.49500	102.21678		9.49500	102.13507			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	99.90933			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	99.90661			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	99.90538			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	99.90266			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	99.89097			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	99.88825			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.83209			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.58500	105.73895		6.58500	105.72006			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		6.20000	99.10776		6.20000	99.09108			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		7.87500	41.42499		7.87500	41.41625			0.00	0	0.00
R157	On 15/09/2015	Spot Bond		6.64500	112.21643		6.58500	112.26548			1,960,396,650,612,500.00	99,909,202,500	29,921,551,100.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R158	On 15/09/2015	Spot Bond	6.58500	112.28525		6.58500	112.26548			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.48500	92.95893		6.48500	92.94281			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.58500	118.40249		6.58500	118.38165			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.41500	87.33846		6.41500	87.32348			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.11000	119.41322		8.05500	119.86738		6,573,073,181,551,000.00	43,535,534,100	64,558,964,800.00	
R187P	On 21/12/2026	Spot Bond	7.79500	38.71390		7.79500	38.70581			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.71500	36.23614		7.71500	36.22864			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.64000	284.90115		1.64000	284.84629		23,364,567,336,000.00	14,246,687,400	21,554,980,300.00	
R201	On 21/12/2014	Spot Bond	5.88500	101.91031		5.83000	101.91690		259,587,350,000,000.00	44,110,000,000	63,410,000,000.00	
R202	On 07/12/2033	Spot Bond	1.84000	227.69412		1.80500	228.82751		185,766,395,032,000.00	00,959,997,300	42,919,206,900.00	
R2023	On 28/02/2023	Spot Bond	7.92000	102.01619		7.88500	102.20901		3,775,867,215,120,000.00	76,750,911,000	00,550,513,000.00	
R203	On 15/09/2017	Spot Bond	7.09000	106.14059		7.03500	106.27650		4,348,717,628,430,000.00	13,359,327,000	25,729,246,800.00	
R2030	On 31/01/2030	Spot Bond	8.45000	95.99728		8.45000	95.97533		1,357,011,695,000,000.00	60,593,100,000	27,775,600,000.00	
R2032	On 31/03/2032	Spot Bond	8.61000	98.28159		8.61000	99.30931		331,915,500,000,000.00	38,550,000,000	79,556,000,000.00	
R2037	On 31/01/2037	Spot Bond	8.72000	97.68543		8.72000	97.66240		591,700,591,328,000.00	67,855,572,400	44,662,557,900.00	
R204	On 21/12/2018	Spot Bond	7.37500	103.02756		7.32500	103.19552		1,234,672,335,987,500.00	67,413,198,100	55,857,852,900.00	
R2044	On 31/01/2044	Spot Bond	8.78000	97.40572		8.78000	99.49628		122,920,000,000,000.00	14,000,000,000	29,000,000,000.00	
R2048	On 28/02/2048	Spot Bond	8.78000	103.13335		8.78000	103.10928		1,589,827,051,758,000.00	81,073,696,100	46,619,116,900.00	
R207	On 15/01/2020	Spot Bond	7.58500	98.69560		7.55000	98.82893		6,850,218,835,810,500.00	03,127,071,300	99,079,828,200.00	
R208	On 31/03/2021	Spot Bond	7.73000	97.06337		7.69500	97.21804		1,852,841,713,805,000.00	33,355,978,500	73,818,588,000.00	
R209	On 31/03/2036	Spot Bond	8.72000	78.07219		8.64000	78.68639		2,947,911,572,264,000.00	38,063,253,700	67,428,857,800.00	
R210	On 31/03/2028	Spot Bond	1.81000	170.82256		1.78500	171.28193		192,977,675,000.00	106,617,500	24,931,619,500.00	
R211	On 31/01/2017	Spot Bond	0.81000	130.33211		0.80000	130.34190		142,832,322,000.00	176,336,200	95,767,645,400.00	
R212	On 31/01/2022	Spot Bond	1.60000	134.92643		1.55000	135.36193		17,557,963,200,000.00	10,973,727,000	10,160,302,700.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 28/02/2031	Spot Bond		8.54000	89.23070		8.46000	89.84753			3,804,935,242,136,000.00	45,542,768,400	82,537,280,000.00
R214	On 28/02/2041	Spot Bond		8.72000	79.73715		8.72000	79.71865			2,295,510,280,496,000.00	63,246,591,800	77,960,769,300.00
R226C	On 15/09/2014	Spot Bond		5.80000	99.16484		5.80000	99.14922			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.64500	95.87742		6.64500	95.86039			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.48500	92.95893		6.48500	92.94281			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.40500	90.15420		6.40500	90.13876			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.41500	87.33846		6.41500	87.32348			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.83500	97.65821		5.83500	97.64297			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.55500	94.30054		6.55500	94.28393			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.42500	91.47016		6.42500	91.45435			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.40500	88.65594		6.40500	88.64067			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.46500	85.78459		6.46500	85.76968			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.01000	81.83328		7.01000	81.81788			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.06000	78.93205		7.06000	78.91708			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.33000	75.46780		7.33000	75.45296			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.31000	72.86166		7.31000	72.84737			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.29000	70.35909		7.29000	70.34533			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.28000	67.92014		7.28000	67.90687			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.51000	64.68126		7.51000	64.66823			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.49000	62.41745		7.49000	62.40492			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.61500	59.66563		7.61500	59.65345			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.58500	57.60041		7.58500	57.58870			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.55500	55.62277		7.55500	55.61150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R342C	On 21/12/2022	Spot Bond	7.52500	53.72857		7.52500	53.71773			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.48500	51.95851		7.48500	51.94808			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.44500	50.26617		7.44500	50.25613			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.99500	45.98453		7.99500	45.97468			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.95500	44.39436		7.95500	44.38490			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.91500	42.87572		7.91500	42.86662			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.87500	41.42499		7.87500	41.41625			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.83500	40.03878		7.83500	40.03038			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.79500	38.71390		7.79500	38.70581			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.75500	37.44731		7.75500	37.43952			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.71500	36.23614		7.71500	36.22864			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.18095			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.34220			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.20637			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.11775			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	18.53272		100.00000	18.48782			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	8.58993		100.00000	6.85512			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
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.90050			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.83702			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.34888			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	100.00000		0.00000	102.83456			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.49349			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.15126			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.02100			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.72814			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.99377			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.61836			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.86653			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.32641			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.03816			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.10380			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.89707			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	100.00000		0.00000	101.99331			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.67383			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.73314			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.76040			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.76040			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.74691			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.83407			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.19549			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	108.13772		12.35000	108.10193			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.02240			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.99435		100.00000	14.95802			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.49207			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.16813			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.04215			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.89161			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.72451			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.58698			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.56946		100.00000	2.56330			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		13.98676		100.00000	13.95288			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		25.77308		100.00000	25.71064			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		11.50390		100.00000	11.41865			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		25.72870		100.00000	25.66638			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	102.90332			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	99.70471			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.99500		107.38383		8.99500	107.35802			0.00	0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.13500		93.89619		9.13500	103.42779			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.61000		88.53564		9.61000	106.07682			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	98.41064			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.78500		108.13643		7.78500	108.11399			0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.26316			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.08500		103.00831		9.08500	102.98332			0.00	0	1,500,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	99.99975			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.76276			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	99.85117			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.97804			0.00	0	21,500,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	99.97871			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.23500		103.48302		7.23500	103.46303			0.00	0	1,010,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond	8.82500	101.06651		8.82500	101.04266			0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.04500	110.62881		8.04500	110.60510			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.90500	110.78601		7.90500	110.76267			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.83500	110.86475		7.83500	110.84159			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.43500	102.41757		8.43500	102.39458			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.98000	110.70175		7.98000	110.67821			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.94500	110.74106		7.94500	110.71762			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.68946			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.71931			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.39586			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.08500	105.21475		8.08500	105.19209			4,042,500,000,000.00	500,000,000	500,000,000.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.64551			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.58201			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.64423			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.84500	107.64445		8.84500	107.61900			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.70500	104.27774		9.70500	104.25088			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.50860			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.56766			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.38918			0.00	200,000,000	200,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	104.16956			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.41500	103.22714		8.41500	103.20403			1,731,807,000,000.00	205,800,000	1,365,100,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	12.17567		100.00000	12.14843			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.42500	108.67760		9.42500	108.64994			0.00	0	2,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.18545			0.00	0	240,000,000.00
SBS29	On 12/06/2019	Spot Bond	8.93500		100.02749		8.93500	100.00360			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.75500		97.27747		8.75500	97.25482			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.75513			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.70500		101.68369		9.70500	101.65736			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.39500		97.45162		9.39500	97.42731			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.63500		107.26989		7.63500	107.24804			27,486,000,000.00	3,600,000	323,600,000.00
SBSI11	On 07/12/2023	Spot Bond	2.17000		128.80498		2.17000	273.57640			2,929,500,000,000.00	1,350,000,000	330,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.44500		102.55272		1.44500	128.29954			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	105.42000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.21451			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		14.75337		100.00000	14.71763			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		162.19903		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.07000		112.66537		2.07000	126.35756			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.97672		6.50000	101.95889			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.76072			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.45494			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.56488			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.06500		99.79097		9.06500	99.76679			0.00	0	260,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.75780			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.55794			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.57655			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.52945			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.90956			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		15.75188		100.00000	15.71372			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.81626			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		62.65412		100.00000	62.45850			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.71229			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000		86.49289		100.00000	86.28842			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		22.28251		100.00000	22.22853			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		24.26626		100.00000	24.19050			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		22.92928		100.00000	22.82140			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.88500		107.50310		7.88500	107.48014			0.00	0	1,757,300,000.00
SLI3	On 15/08/2023	Spot Bond	8.92500		102.43290		8.92500	103.03364			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.38500		102.55296		8.38500	102.53008			0.00	0	1,946,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.21433			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.23665			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.52029			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.24529			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.83831			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.13500		103.29248		8.13500	103.26998			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.20997			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.48020			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.11289			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.24500	96.97688		9.24500	96.95293			0.00	0	1,320,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.07952			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.57135			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.95926			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.30300	89.60188		9.30300	89.57962			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.36500	89.32285		9.36500	89.30052			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.07500	101.42601		7.07500	101.40690			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.81000	93.51065		8.81000	93.48873			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.71999			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.21500	103.01502		8.21500	102.99249			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.38000	108.25420		2.38000	108.64388			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.27500	99.71033		8.27500	99.68824			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.51679			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.47500	108.31743		9.47500	108.29003			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.95551			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.61444			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.68220			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.69000	80.77209		9.69000	80.75132			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.03936			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.11250			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.10683			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1076		On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1078		On 29/07/2014	Spot Bond	100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
SY1087		On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.68835			0.00	0	0.00
SY1090		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.57414			0.00	0	0.00
SY1094		On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.55768			0.00	0	0.00
SY1098		On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.50861			0.00	0	0.00
SY1101		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.44188			0.00	0	0.00
SY1103		On 29/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.39257			0.00	0	0.00
SY1107		On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.21187			0.00	0	0.00
SY1108		On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.19674			0.00	0	0.00
SY1113		On 16/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.09737			0.00	0	0.00
SY1114		On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1115		On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1116		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1117		On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1118		On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.96718			0.00	0	0.00
SY1119		On 29/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.90143			0.00	0	0.00
SY1120		On 29/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.90143			0.00	0	0.00
SY1121		On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.78647			0.00	0	0.00
SY1122		On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.68807			0.00	0	0.00
SY1123		On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.68874			0.00	0	0.00
SY1124		On 14/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.64317			0.00	0	0.00
SY1125		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.58348			0.00	5,400,000,000	5,400,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1126	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.58348			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	100.00000	80.39648		100.00000	80.21978		5,620,000,000,000,000.00	56,200,000,000	28,100,000,000.00	
SY1128	On 18/08/2014	Spot Bond	100.00000	93.58974		100.00000	93.35038		1,560,000,000,000,000.00	15,600,000,000	7,800,000,000.00	
SY1129	On 21/08/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959		3,920,000,000,000,000.00	39,200,000,000	19,600,000,000.00	
SY1130	On 22/08/2014	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
SY1131	On 20/08/2014	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.04500	110.00551		7.04500	109.98470			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.66500	105.17475		8.66500	105.15038			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	99.72603		100.00000	99.45356			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	29.89673		100.00000	29.82431			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.01159			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.78715			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.09673			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.96099			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.06976			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.57265			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.60396			0.00	100,000,000	546,500,000.00
TFS125	On 23/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.38680			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	97.87944			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000	100.00000		0.00000	97.70933			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.91219			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.83500	101.48677		7.83500	101.46522			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.09836			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.10100			0.00	80,000,000	20,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A3	On 18/07/2017	Spot Bond		7.83000	100.12530		7.83000	100.10441			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.09691			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.10021			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.10515			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.09691			0.00	75,925,200	18,981,300.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.10021			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	81.06674		7.16000	100.09563			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.10668			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.10616			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.11878			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.11708			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.16821			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.16241			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.09677			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.10100			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.13942		8.73000	100.06968			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.09638			0.00	0	549,000,000.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.10021			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.79500	94.02816		8.79500	98.09829			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.09559			0.00	0	410,000,000.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.10021			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.10694			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.10549			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.10496			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.11852			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.11800			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.11339			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.15917			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.15969			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.15710			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.02045			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.85514		101.06155	5.84083			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.09638			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.28046			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.10826			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.11353			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.16873			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.40160			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.01841			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01977			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.01841			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.01977			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.02045			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01759			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01977			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.02725			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.02725			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.02725			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.03810			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.04081			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.03742			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.09129			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.09463			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.09329			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.08500		105.54294		8.08500	105.52008			41,233,500,000.00	5,100,000	1,264,400,000.00
TL20	On 22/02/2020	Spot Bond	9.60500		87.39061		9.60500	87.33856			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.87500		105.69943		7.87500	105.67724			3,162,600,000,000.00	401,600,000	21,542,100,000.00
TN20	On 17/09/2020	Spot Bond	9.04500		110.40581		9.04500	110.37927			68,395,576,500.00	7,561,700	8,006,872,300.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.67166		100.00000	0.66957			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.20500		112.10303		9.20500	112.07562			0.00	0	5,380,000,000.00
TN25	On 19/08/2025	Spot Bond	9.39500		104.76740		9.39500	104.74083			0.00	0	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond	9.35500		98.27010		9.35500	98.24569			241,000,703,500.00	25,761,700	2,254,689,400.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.32415			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	102.24064			0.00	0	2,200,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.34584			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.35824			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.39404			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.39773			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.57443			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.94086			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.51409			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.28513			0.00	0	370,000,000.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.29162			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.20394			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.21970			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.81278		10.00000	99.78606			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.81744		9.75000	99.79139			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.82088		100.00000	9.79556			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.89416			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.95209			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.98424			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.99066			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.17023			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.56526			0.00	600,000,000	600,000,000.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.87594			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.19232			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	97.99307			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.98449			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	96.97710			0.00	20,000,000,000	10,000,000,000.00
TSP157	On 07/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.74288			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.22418			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	103.81002		0.00000	99.50910			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	95.56456			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.80537			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP162	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.02530			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		100.00000		0.00000	95.62013			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	95.38894			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.55393			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	95.16057			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	94.46067			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	94.18110			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000		100.00000		0.00000	97.08142			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	93.46474			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.77260		100.00000	13.73923			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.16682			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.64991			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.62668			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.50711			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.14748			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.96455			0.00	0	0.00
TWC055	On 21/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC056	On 25/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.68949			0.00	0	0.00
TWC057	On 04/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.31233			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	100.00000		84.38702		100.00000	84.19824		5,180,000,000,000,000.00	51,800,000,000	41,000,000,000.00	
TWC059	On 15/10/2014	Spot Bond	100.00000		84.01029		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
TWCJ10	On 24/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.85605				0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.08532				0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.66618				0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.96932				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.09500	112.00985	9.09500	111.98278				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.04239				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.36276				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.37500	105.82010	9.37500	105.79376				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.42892				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.38962				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.47311				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.52278				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.52492				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.43003				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.44254				0.00	1,200,000,000	600,000,000.00
WS04	On 30/05/2016	Spot Bond	6.97500	111.28439	6.97500	111.26367				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.29000	238.66103	1.29000	238.61725				0.00	0	8,318,600,000.00
WSP1	On 28/05/2015	Spot Bond	6.90500	103.06937	6.90500	103.05035				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.53500	105.06593	7.53500	105.04481				0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.88000	105.81487	7.88000	105.79265				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.17500	105.14864	8.17500	105.12574				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.23500	105.31748	8.23500	105.29438				0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.53500	94.16598	6.53500	94.14952				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.46500	92.42695	6.46500	92.41089				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z025	On 30/11/2014	Spot Bond	5.84500	97.97604		5.84500	97.96067			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.53500	94.14952		6.53500	94.13307			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.27000	69.05654		7.27000	69.04314			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	42.30512		100.00000	42.22486			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	22.39263		100.00000	22.35015			0.00	0	0.00
Total for j-Bonds :										88,332,644,431,126,500.00	'8,378,890,400	'89 721 367 500.00
Grand Total:										88,332,644,897,301,600.00	'8,378,915,871	'89 724 999 169.00