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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/03/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 10/03/2014	Any day expiry		10.73750	10.73750		10.80610	10.80610		13.73	0.00	0	0.00
\$ / R	On 10/03/2014	Any day expiry	10.79	Call	47.66750	0.04767	91.57220	0.09157	47.668	14.10	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future		10.74860	10.74860		10.81740	10.81740		13.74	359,884,625.20	33,482	1,491,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	0.08200	0.00008	0.15020	0.00015	0.082	19.80	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	0.13410	0.00013	0.23970	0.00024	0.134	18.88	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	0.16980	0.00017	0.29030	0.00029	0.170	18.39	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	0.21630	0.00022	0.35310	0.00035	0.216	17.90	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	0.35680	0.00036	0.53060	0.00053	0.357	16.92	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	0.60390	0.00060	0.81490	0.00081	0.604	15.94	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	749.20390	0.74920	818.21490	0.81821	749.204	15.94	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	550.48170	0.55048	619.47140	0.61947	550.482	13.98	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	1.88170	0.00188	2.07140	0.00207	1.882	13.98	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	3.11990	0.00312	2.66070	0.00266	3.120	13.96	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	453.61910	0.45362	521.64460	0.52164	453.619	13.94	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	425.18240	0.42518	492.94310	0.49294	425.182	13.92	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	415.78810	0.41579	483.44510	0.48345	415.788	13.92	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	7.84080	0.00784	6.58520	0.00659	7.841	13.92	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	11.90380	0.01190	9.93360	0.00993	11.904	13.89	0.00	0	2,200.00

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\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	316.17820	0.31618	381.98690	0.38199	316.178	13.87	0.00	0	3,793.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	17.57820	0.01758	14.58690	0.01459	17.578	13.87	0.00	0	1,750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	25.27100	0.02527	20.87400	0.02087	25.271	13.85	0.00	0	2,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	273.87100	0.27387	338.27400	0.33827	273.871	13.85	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	234.00320	0.23400	296.54220	0.29654	234.003	13.83	0.00	0	50.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	196.98130	0.19698	257.13820	0.25714	196.981	13.81	0.00	0	750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	48.38130	0.04838	39.73820	0.03974	48.381	13.81	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	189.95140	0.18995	249.56540	0.24957	189.951	13.80	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	163.16410	0.16316	220.38610	0.22039	163.164	13.79	0.00	0	406.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	64.56410	0.06456	52.98610	0.05299	64.564	13.79	0.00	0	3,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Call	144.53230	0.14453	199.72600	0.19973	144.532	13.77	0.00	0	11,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	132.83150	0.13283	186.56420	0.18656	132.831	13.76	0.00	0	24,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.74	Call	111.19650	0.11120	0.00000	0.00000	111.196	13.75	333,589.50	3,000	3,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Call	106.15950	0.10616	155.88800	0.15589	106.160	13.74	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Put	107.55950	0.10756	88.48800	0.08849	107.560	13.74	430,238.00	4,000	201.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.76	Call	101.85890	0.10186	0.00000	0.00000	101.859	13.81	101,858.90	1,000	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Put	163.89140	0.16389	133.38480	0.13338	163.891	14.39	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	69.40260	0.06940	106.68330	0.10668	69.403	14.46	0.00	0	1,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	55.67110	0.05567	88.02450	0.08802	55.671	14.81	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	207.07110	0.20707	170.62450	0.17062	207.071	14.81	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	35.45250	0.03545	58.99160	0.05899	35.453	15.53	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	286.85250	0.28685	241.59160	0.24159	286.853	15.53	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.06	Call	26.93720	0.02694	0.00000	0.00000	26.937	15.96	26,937.20	1,000	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	22.41370	0.02241	38.90480	0.03890	22.414	16.24	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	17.81070	0.01781	31.45970	0.03146	17.811	16.60	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	419.21070	0.41921	364.05970	0.36406	419.211	16.60	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	14.16070	0.01416	25.38870	0.02539	14.161	16.96	0.00	0	3,650.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	11.27160	0.01127	20.46050	0.02046	11.272	17.32	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	2.93690	0.00294	6.76530	0.00677	2.937	18.40	0.00	0	2,350.00
\$ / R	On 19/03/2014	Any day expiry			10.75190	10.75190	10.82070	10.82070		13.87	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.76330	10.76330	10.83230	10.83230		13.71	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.00270	0.00000	0.00370	0.00000	0.003	26.43	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	667.03750	0.66704	736.92990	0.73693	667.038	13.88	0.00	0	6,000.00
\$ / R	On 27/03/2014	Any day expiry			10.76490	10.76490	10.83390	10.83390		13.95	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Put	165.50810	0.16551	142.56560	0.14257	165.508	13.95	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Call	7.18600	0.00719	11.08230	0.01108	7.186	19.52	0.00	0	500.00
\$ / R	On 02/04/2014	Any day expiry			10.77470	10.77470	10.84380	10.84380		13.85	0.00	0	0.00
\$ / R	On 02/04/2014	Any day expiry	10.68	Call	213.74660	0.21375	267.82640	0.26783	213.747	13.67	0.00	0	10,000.00
\$ / R	On 02/04/2014	Any day expiry	10.72	Call	191.85010	0.19185	243.62030	0.24362	191.850	13.73	0.00	0	10,000.00
\$ / R	On 25/04/2014	Any day expiry			10.81350	10.81350	10.88300	10.88300		14.03	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.04090	0.00004	0.04670	0.00005	0.041	20.19	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	884.59900	0.88460	953.94660	0.95395	884.599	13.70	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	219.31700	0.21932	197.39280	0.19739	219.317	14.03	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	26.96430	0.02696	34.04890	0.03405	26.964	19.23	0.00	0	500.00
\$ / R	On 26/05/2014	Any day expiry			10.86750	10.86750	10.93800	10.93800		14.20	0.00	0	10,150.00
\$ / R	On 27/05/2014	Any day expiry			10.86930	10.86930	10.93980	10.93980		14.22	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.28750	0.00029	0.36420	0.00036	0.288	18.65	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	775.43960	0.77544	844.03360	0.84403	775.440	13.30	0.00	0	5,500.00

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\$ / R		On 28/05/2014	Any day expiry		10.87100	10.87100	10.94160	10.94160		14.23	0.00	0	0.00
\$ / R	10.80	Put	256.73710	0.25674	234.46330	0.23446	256.737	14.03	0.00	0	500.00		
\$ / R	12.20	Call	53.14920	0.05315	62.19690	0.06220	53.149	19.18	0.00	0	500.00		
\$ / R		On 13/06/2014	Foreign Exchange Future		10.90000	10.90000	10.97150	10.97150		14.33	582,844,800.00	53,472	246,510.00
\$ / R	8.64	Put	1.15640	0.00116	1.33780	0.00134	1.156	16.91	0.00	0	24,582.00		
\$ / R	8.78	Put	1.63420	0.00163	1.78430	0.00178	1.634	16.46	0.00	0	15,489.00		
\$ / R	8.80	Put	1.72670	0.00173	1.85930	0.00186	1.727	16.41	0.00	0	920.00		
\$ / R	9.75	Put	20.39350	0.02039	20.85590	0.02086	20.393	13.90	0.00	0	250.00		
\$ / R	9.78	Put	21.93860	0.02194	22.38780	0.02239	21.939	13.82	0.00	0	920.00		
\$ / R	9.80	Put	23.02880	0.02303	23.46700	0.02347	23.029	13.77	0.00	0	6.00		
\$ / R	9.97	Put	37.46850	0.03747	35.97980	0.03598	37.468	13.62	0.00	0	24,582.00		
\$ / R	10.00	Put	40.67430	0.04067	39.03190	0.03903	40.674	13.59	0.00	0	15,000.00		
\$ / R	10.01	Put	41.79180	0.04179	40.09590	0.04010	41.792	13.58	0.00	0	50.00		
\$ / R	10.13	Put	57.30130	0.05730	54.82460	0.05482	57.301	13.47	0.00	0	15,489.00		
\$ / R	10.15	Put	60.29270	0.06029	57.65800	0.05766	60.293	13.46	0.00	0	47,500.00		
\$ / R	10.50	Put	144.12440	0.14412	131.39980	0.13140	144.124	13.57	0.00	0	15,000.00		
\$ / R	10.57	Put	169.85980	0.16986	155.14360	0.15514	169.860	13.70	0.00	0	11,250.00		
\$ / R	10.63	Put	194.00680	0.19401	177.49740	0.17750	194.007	13.82	0.00	0	11,250.00		
\$ / R	10.65	Put	202.48440	0.20248	185.35910	0.18536	202.484	13.86	0.00	0	2,350.00		
\$ / R	10.75	Put	248.06500	0.24806	0.00000	0.00000	248.065	14.05	496,130.00	2,000	2,000.00		
\$ / R	10.80	Call	372.82490	0.37282	422.39370	0.42239	372.825	14.14	0.00	0	6.00		
\$ / R	10.90	Put	326.18010	0.32618	300.91310	0.30091	326.180	14.33	0.00	0	7,000.00		
\$ / R	11.00	Call	287.76030	0.28776	327.31260	0.32731	287.760	14.67	0.00	0	5,000.00		
\$ / R	11.00	Put	387.76030	0.38776	355.81260	0.35581	387.760	14.67	0.00	0	5,000.00		
\$ / R	11.10	Call	253.86240	0.25386	289.87590	0.28988	253.862	15.01	0.00	0	6,000.00		
\$ / R	11.12	Call	247.58580	0.24759	282.91110	0.28291	247.586	15.08	0.00	0	2,000.00		
\$ / R	11.13	Call	244.50890	0.24451	279.49400	0.27949	244.509	15.11	0.00	0	2,000.00		
\$ / R	11.18	Call	229.70690	0.22971	263.01520	0.26302	229.707	15.28	0.00	0	2,000.00		
\$ / R	11.20	Call	224.04980	0.22405	256.70090	0.25670	224.050	15.35	0.00	0	15,000.00		
\$ / R	11.50	Call	155.27770	0.15528	178.84140	0.17884	155.278	16.38	0.00	0	5,000.00		
\$ / R	11.50	Put	755.27770	0.75528	707.34140	0.70734	755.278	16.38	0.00	0	600.00		
\$ / R	11.60	Call	138.33120	0.13833	159.16520	0.15917	138.331	16.74	0.00	0	250.00		
\$ / R	12.00	Call	89.39920	0.08940	102.68730	0.10269	89.399	18.22	0.00	0	49,182.00		
\$ / R	12.00	Put	1,189.39920	1.18940	1,131.18730	1.13119	1,189.399	18.22	0.00	0	300.00		
\$ / R	12.05	Call	84.86380	0.08486	97.47450	0.09747	84.864	18.40	0.00	0	21,000.00		
\$ / R	12.24	Call	70.08440	0.07008	80.41630	0.08042	70.084	19.09	0.00	0	15,489.00		
\$ / R		On 18/06/2014	Any day expiry		10.90960	10.90960	10.98120	10.98120		14.35	0.00	0	0.00
\$ / R		On 27/06/2014	Any day expiry		10.92690	10.92690	10.99870	10.99870		14.59	0.00	0	0.00
\$ / R	8.30	Put	0.97330	0.00097	1.07130	0.00107	0.973	18.12	0.00	0	4,700.00		
\$ / R	10.82	Call	403.07540	0.40308	451.22600	0.45123	403.075	14.32	0.00	0	4,700.00		
\$ / R		On 30/06/2014	Any day expiry		10.93270	10.93270	11.00460	11.00460		14.57	0.00	0	0.00
\$ / R	10.80	Put	287.42900	0.28743	264.40100	0.26440	287.429	14.26	0.00	0	500.00		
\$ / R	12.40	Call	79.97360	0.07997	90.03410	0.09003	79.974	19.41	0.00	0	500.00		
\$ / R		On 28/07/2014	Any day expiry		10.98660	10.98660	11.05910	11.05910		14.83	0.00	0	0.00
\$ / R	8.30	Put	2.13200	0.00213	2.21940	0.00222	2.132	17.79	0.00	0	4,700.00		
\$ / R	10.82	Call	484.48720	0.48449	532.33020	0.53233	484.487	14.44	0.00	0	4,700.00		
\$ / R		On 29/07/2014	Any day expiry		10.98850	10.98850	11.06110	11.06110		14.85	0.00	0	0.00
\$ / R	10.80	Put	308.65990	0.30866	284.62210	0.28462	308.660	14.40	0.00	0	500.00		

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\$ / R	On 29/07/2014	Any day expiry	11.10	Put	479.90430	0.47990	445.06480	0.44506	479.904	15.14	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	150.28230	0.15028	166.01990	0.16602	150.282	18.16	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	99.70880	0.09971	109.68000	0.10968	99.709	19.78	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			11.03470	11.03470	11.10790	11.10790		15.04	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	143.55460	0.14355	134.24530	0.13425	143.555	13.81	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	191.76180	0.19176	209.27180	0.20927	191.762	17.98	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			11.04430	11.04430	11.11760	11.11760		15.02	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	324.49850	0.32450	298.87520	0.29888	324.498	14.45	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	118.61740	0.11862	128.37810	0.12838	118.617	20.09	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			11.04630	11.04630	11.11960	11.11960		15.01	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	3.77390	0.00377	3.82560	0.00383	3.774	17.58	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	495.71150	0.49571	539.18660	0.53919	495.712	14.81	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.08200	11.08200	11.15570	11.15570		15.19	0.00	0	14,617.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	12.55380	0.01255	12.73460	0.01273	12.554	16.50	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	14.41220	0.01441	14.52490	0.01452	14.412	16.33	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	14.91510	0.01492	15.00790	0.01501	14.915	16.28	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	17.65980	0.01766	17.69230	0.01769	17.660	16.06	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	61.57400	0.06157	59.79200	0.05979	61.574	14.34	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	73.81560	0.07382	71.37910	0.07138	73.816	14.08	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	85.66450	0.08566	82.55790	0.08256	85.665	13.85	0.00	0	37,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	122.46100	0.12246	114.64860	0.11465	122.461	13.87	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	126.91730	0.12692	118.76540	0.11877	126.917	13.87	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	131.49290	0.13149	122.99320	0.12299	131.493	13.88	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	169.67810	0.16968	158.30630	0.15831	169.678	13.89	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	205.39820	0.20540	191.40140	0.19140	205.398	13.90	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	221.69790	0.22170	206.53010	0.20653	221.698	13.91	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	544.13610	0.54414	588.10510	0.58811	544.136	14.84	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	348.39050	0.34839	377.14620	0.37715	348.391	16.31	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	242.93570	0.24294	262.63860	0.26264	242.936	17.66	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	201.86330	0.20186	218.09010	0.21809	201.863	18.41	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	191.31950	0.19132	206.60500	0.20660	191.320	18.62	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	186.31880	0.18632	201.15480	0.20115	186.319	18.73	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	180.31100	0.18031	194.60390	0.19460	180.311	18.86	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	148.35960	0.14836	159.72270	0.15972	148.360	19.69	0.00	0	10,000.00
\$ / R	On 26/09/2014	Any day expiry			11.10480	11.10480	11.17890	11.17890		15.26	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	339.98880	0.33999	313.40940	0.31341	339.989	14.57	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	133.81030	0.13381	143.08650	0.14309	133.810	20.53	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			11.11110	11.11110	11.18520	11.18520		15.25	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	6.52470	0.00652	6.92880	0.00693	6.525	17.68	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	575.13580	0.57514	618.56860	0.61857	575.136	14.93	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			11.17340	11.17340	11.24830	11.24830		15.59	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	353.10050	0.35310	326.42780	0.32643	353.101	14.66	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	154.85390	0.15485	163.97220	0.16397	154.854	20.81	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			11.18580	11.18580	11.26100	11.26100		15.59	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	138.00040	0.13800	128.61930	0.12862	138.000	14.06	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	352.86410	0.35286	376.11000	0.37611	352.864	17.33	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			11.22950	11.22950	11.30520	11.30520		15.72	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	361.51720	0.36152	334.21200	0.33421	361.517	14.69	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	169.92520	0.16993	176.05770	0.17606	169.925	21.45	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.26560	11.26560	11.34180	11.34180		15.87	0.00	0	12,380.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	59.48010	0.05948	57.25360	0.05725	59.480	15.19	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	94.08490	0.09408	89.88030	0.08988	94.085	14.71	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	107.06370	0.10706	102.08520	0.10209	107.064	14.56	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	124.60330	0.12460	118.56540	0.11857	124.603	14.39	0.00	0	17,506.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	211.92590	0.21193	197.16330	0.19716	211.926	14.35	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	267.30090	0.26730	248.71110	0.24871	267.301	14.47	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	323.10400	0.32310	300.86770	0.30087	323.104	14.58	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	376.44020	0.37644	348.38160	0.34838	376.440	14.78	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	431.86010	0.43186	401.10950	0.40111	431.860	15.03	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	734.67780	0.73468	778.43590	0.77844	734.678	15.19	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	469.07780	0.46908	436.63590	0.43664	469.078	15.19	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	524.78490	0.52478	489.95320	0.48995	524.785	15.41	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Put	530.51640	0.53052	495.44610	0.49545	530.516	15.44	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	583.34800	0.58335	546.18870	0.54619	583.348	15.64	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	401.55960	0.40156	424.92610	0.42493	401.560	17.49	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	240.74960	0.24075	253.71100	0.25371	240.750	19.74	0.00	0	37,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	234.04830	0.23405	246.56050	0.24656	234.048	19.87	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	215.50740	0.21551	226.77520	0.22678	215.507	20.27	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	213.58380	0.21358	224.72180	0.22472	213.584	20.32	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	158.74800	0.15875	166.77900	0.16678	158.748	25.80	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.27240	11.27240	11.34880	11.34880		15.86	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	367.08070	0.36708	339.45580	0.33946	367.081	14.73	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	185.80260	0.18580	191.88250	0.19188	185.803	21.98	0.00	0	500.00
\$ / R	On 28/01/2015	Any day expiry			11.37270	11.37270	11.45070	11.45070		16.14	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	379.47890	0.37948	354.66920	0.35467	379.479	14.89	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	219.81050	0.21981	225.72580	0.22573	219.810	23.20	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.43650	11.43650	11.51560	11.51560		16.25	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	386.10570	0.38611	361.40960	0.36141	386.106	14.97	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	245.11670	0.24512	251.27340	0.25127	245.117	23.72	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.48110	11.48110	11.56120	11.56120		16.38	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	176.38600	0.17639	168.83090	0.16883	176.386	14.79	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	434.10510	0.43411	406.83870	0.40684	434.105	15.15	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	270.66210	0.27066	275.29850	0.27530	270.662	22.35	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.50820	11.50820	11.58850	11.58850		16.43	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	394.50020	0.39450	369.69500	0.36969	394.500	15.12	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	271.59130	0.27159	274.61370	0.27461	271.591	24.61	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.58710	11.58710	11.66800	11.66800		16.69	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	401.27860	0.40128	377.31060	0.37731	401.279	15.24	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	292.40070	0.29240	298.55720	0.29856	292.401	24.97	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.65850	11.65850	11.74000	11.74000		16.84	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	407.03550	0.40704	383.10290	0.38310	407.036	15.35	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	283.61450	0.28361	303.40500	0.30340	283.615	24.69	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.70530	11.70530	11.78710	11.78710		16.94	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.73240	11.73240	11.81440	11.81440		16.96	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	411.53020	0.41153	388.23030	0.38823	411.530	15.43	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	271.17270	0.27117	287.47590	0.28748	271.173	24.49	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 29/07/2015	Any day expiry		11.81370	11.81370		11.89640	11.89640		17.15	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	415.37960	0.41538	391.52570	0.39153	415.380	15.49	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	285.15850	0.28516	295.91670	0.29592	285.158	24.51	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry		11.88520	11.88520		11.96830	11.96830		17.31	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	416.47950	0.41648	392.63550	0.39264	416.479	15.50	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	278.05810	0.27806	296.38010	0.29638	278.058	24.34	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry		11.96400	11.96400		12.04780	12.04780		17.46	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	416.23260	0.41623	397.17820	0.39718	416.233	15.49	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	287.69850	0.28770	298.22310	0.29822	287.698	24.38	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry		12.03790	12.03790		12.12230	12.12230		17.53	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	420.22600	0.42023	401.35440	0.40135	420.226	15.56	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	300.18190	0.30018	316.23790	0.31624	300.182	24.24	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry		12.10690	12.10690		12.19180	12.19180		17.58	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	423.02590	0.42303	406.14950	0.40615	423.026	15.62	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	286.67980	0.28668	296.57080	0.29657	286.680	24.25	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry		12.17100	12.17100		12.25630	12.25630		17.70	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	426.78520	0.42679	400.83790	0.40084	426.785	15.69	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	272.50200	0.27250	224.37960	0.22438	272.502	24.13	0.00	0	300.00
\$ / R MAXI	On 05/03/2014	Any day expiry		10.73290	10.73290		10.80150	10.80150		15.05	53,664,500.00	50	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future		10.74860	10.74860		10.81740	10.81740		13.74	107,486.00	10	758.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	658.24410	0.00658	554.31280	0.00554	658.244	13.92	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Put	18,497.79340	0.18498	15,145.68080	0.15146	18,497.793	14.60	0.00	0	160.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Put	19,223.47000	0.19223	15,772.73440	0.15773	19,223.470	14.67	0.00	0	160.00
\$ / R MAXI	On 05/05/2014	Any day expiry		10.83060	10.83060		10.90020	10.90020		13.90	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Put	67,107.08080	0.67107	62,106.14840	0.62106	67,107.081	16.29	0.00	0	200.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future		10.90000	10.90000		10.97150	10.97150		14.33	0.00	0	697.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future		11.08200	11.08200		11.15570	11.15570		15.19	0.00	0	77.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future		11.26560	11.26560		11.34180	11.34180		15.87	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future		17.96290	17.96290		18.05300	18.05300		13.51	46,362,244.90	2,581	37,199.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.00000	0.00000	0.00870	0.00001	0.000	15.57	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	0.00000	0.00000	0.00880	0.00001	0.000	15.57	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	0.00000	0.00000	0.00780	0.00001	0.000	15.57	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	0.00000	0.00000	0.00790	0.00001	0.000	15.72	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	0.00000	0.00000	0.04900	0.00005	0.000	17.07	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	4.61560	0.00462	4.75490	0.00475	4.616	15.49	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.00	Put	194.86770	0.19487	168.44590	0.16845	194.868	13.51	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	49.65020	0.04965	75.35450	0.07535	49.650	14.83	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.72	Call	18.02200	0.01802	27.09820	0.02710	18.022	15.89	0.00	0	7,000.00
£ / R	On 13/06/2014	Foreign Exchange Future		18.20390	18.20390		18.29800	18.29800		13.93	4,059,469.70	223	6,085.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	10.97800	0.01098	10.94140	0.01094	10.978	17.90	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	39.56570	0.03957	36.00830	0.03601	39.566	13.03	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	53.22850	0.05323	48.36830	0.04837	53.229	13.04	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	81.28860	0.08129	73.79380	0.07379	81.289	13.05	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	138.11130	0.13811	125.50960	0.12551	138.111	13.07	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	376.43010	0.37643	346.23290	0.34623	376.430	13.64	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	681.10630	0.68111	634.58150	0.63458	681.106	14.36	0.00	0	400.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	177.61720		0.17762		201.40970	0.20141	177.617	16.17	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	144.82100		0.14482		164.69410	0.16469	144.821	16.55	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.49400		18.49400		18.59130	18.59130		14.42	0.00	0	3,251.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.78470		18.78470		18.88550	18.88550		14.89	0.00	0	2,600.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	815.20140		0.81520		776.79010	0.77679	815.201	14.55	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.93570		18.93570		19.03850	19.03850		15.03	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	674.54070		0.67454		640.52260	0.64052	674.541	14.21	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	818.15090		0.81815		780.12800	0.78013	818.151	14.53	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	889.45180		0.88945		849.60820	0.84961	889.452	14.67	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	518.56960		0.51857		551.82180	0.55182	518.570	17.48	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	415.42030		0.41542		442.87600	0.44288	415.420	18.10	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	412.69730		0.41270		439.99670	0.44000	412.697	18.12	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			19.12330		19.12330		19.22930	19.22930		15.13	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10490		0.10490		0.10604	0.10604		15.07	0.00	0	135.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10642		0.10642		0.10760	0.10760		15.25	0.00	0	12,859.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10826		0.10826		0.10947	0.10947		16.03	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.75130		14.75130		14.88190	14.88190		13.01	7,596,919.50	515	78,812.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	0.00070		0.00000		0.06880	0.00007	0.001	19.54	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.00500		0.00001		0.12590	0.00013	0.005	19.43	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	15.09540		0.01510		38.74190	0.03874	15.095	15.53	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	4.04470		0.00404		11.74800	0.01175	4.045	17.20	0.00	0	7,700.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.95960		14.95960		15.09440	15.09440		13.69	568,464.80	38	24,513.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	58.26740		0.05827		54.90860	0.05491	58.267	13.12	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	64.43470		0.06443		60.48540	0.06049	64.435	13.09	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	113.52690		0.11353		104.51260	0.10451	113.527	12.92	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	180.19850		0.18020		159.95080	0.15995	180.198	13.03	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	368.18320		0.36818		327.15590	0.32716	368.183	13.52	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	115.93880		0.11594		143.11000	0.14311	115.939	16.99	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	111.20550		0.11121		137.23480	0.13723	111.205	17.12	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.21150		15.21150		15.35000	15.35000		14.17	3,042,300.00	200	12,438.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	224.33640		0.22434		211.57150	0.21157	224.336	13.23	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	232.42040		0.23242		219.12450	0.21912	232.420	13.22	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	313.89910		0.31390		362.58920	0.36259	313.899	16.28	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.46630		15.46630		15.60900	15.60900		14.87	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.76670		15.76670		15.91550	15.91550		15.29	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 08/05/2014	Index Future			408.93500		408.93500		408.46400	408.46400			0.00	0	0.00
AL37	On 07/08/2014	Index Future			414.96300		414.96300		414.48900	414.48900			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			479.94100		479.94100		478.88400	478.88400			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			487.01600		487.01600		485.94800	485.94800			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			437.75600		437.75600		437.08300	437.08300			0.00	0	717.00
ALBI	On 07/08/2014	Index Future			444.20900		444.20900		443.53000	443.53000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ALBI	On 06/11/2014	Index Future			451.11100		451.11100		450.42600	450.42600			0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.64110		9.64110		9.67170	9.67170		11.97	0.00	0	16,074.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.71790		9.71790		9.75080	9.75080		11.85	534,484.50	55	2,936.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	57.97150		0.05797		54.69380	0.05469	57.971	11.64	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	249.27340		0.24927		268.09770	0.26810	249.273	11.85	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	27.08130		0.02708		27.79050	0.02779	27.081	13.31	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.81860		9.81860		9.85290	9.85290		12.04	0.00	0	2,000.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.92190		9.92190		9.95830	9.95830		12.20	0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.04640		10.04640		10.08500	10.08500		12.41	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.70670		9.70670		9.76250	9.76250		13.83	0.00	0	75.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.82330		9.82330		9.88070	9.88070		13.63	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.96480		9.96480		10.02490	10.02490		13.75	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			219.19820		219.19820		-251.09740	-251.09740			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			835.29330		835.29330		872.32540	872.32540			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			911.66880		911.66880		952.54110	952.54110			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			72.31100		72.31100		77.04630	77.04630			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			409.43250		409.43250		516.18780	516.18780			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			803.46590		803.46590		840.42710	840.42710			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			97.93800		97.93800		101.80240	101.80240			0.00	0	5,000.00
CHF / R	On 17/03/2014	Foreign Exchange Future			12.09820		12.09820		12.22320	12.22320		13.43	1,209,820.00	100	469.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.27790		12.27790		12.40680	12.40680		14.08	0.00	0	2,501.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.49500		12.49500		12.62730	12.62730		14.62	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.75390		1.75390		1.76520	1.76520		13.81	0.00	0	250.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.77350		1.77350		1.78510	1.78510		14.60	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.79900		1.79900		1.81130	1.81130		14.93	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			115.60543		115.60543		115.60570	115.60570			0.00	0	0.00
EL28	On 07/08/2014	Bond Future			117.32389		117.32389		117.32645	117.32645			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.79614		81.43071		9.82029	81.25550			0.00	0	6,292.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 07/08/2014	Bond Future		9.90018	82.52270		9.92492	82.34630			0.00	0	0.00
ES33	On 06/11/2014	Bond Future		10.00103	80.02184		10.02639	79.84406			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI		436.64400	436.64400		435.99500	435.99500			8,732,880.00	2	304.00
GOVI	On 07/08/2014	GOVI		443.08100	443.08100		442.42700	442.42700			0.00	0	175.00
GOVI	On 06/11/2014	GOVI		449.96600	449.96600		449.30500	449.30500			0.00	0	0.00
I2025	On 08/05/2014	Bond Future		109.32248	109.32248		109.32425	109.32425			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		109.82526	109.82526		109.82906	109.82906			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 08/05/2014	Bond Future		109.58759	109.58759		108.98606	108.98606			0.00	0	57.00
I2038	On 07/08/2014	Bond Future		109.95411	109.95411		109.34552	109.34552			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 08/05/2014	Bond Future		107.46997	107.46997		107.46949	107.46949			0.00	0	3,088.00
I2046	On 07/08/2014	Bond Future		109.06744	109.06744		109.06886	109.06886			0.00	0	0.00
I2046	On 06/11/2014	Bond Future		109.44014	109.44014		109.44346	109.44346			0.00	0	0.00
I2050	On 08/05/2014	Bond Future		114.18880	114.18880		114.18799	114.18799			0.00	0	472.00
I2050	On 07/08/2014	Bond Future		114.48283	114.48283		114.48392	114.48392			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 08/05/2014	Index Future		201.29900	201.29900		201.24400	201.24400			0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future		204.29000	204.29000		204.23700	204.23700			0.00	0	90.00
IGOV	On 06/11/2014	Index Future		207.48900	207.48900		207.43700	207.43700			0.00	0	0.00
ILBI	On 08/05/2014	Index Future		545.18600	545.18600		545.02800	545.02800			0.00	0	0.00
ILBI	On 07/08/2014	Index Future		553.07300	553.07300		552.91300	552.91300			0.00	0	210.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future		5.75000	94.25000		5.75000	94.25000			0.00	0	4,000.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future		6.00000	94.00000		6.03000	93.97000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future		6.10000	93.90000		6.13000	93.87000			0.00	0	4,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future		6.35000	93.65000		6.42000	93.58000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future		6.45000	93.55000		6.52000	93.48000			0.00	0	1,000.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future		6.67000	93.33000		6.76000	93.24000			0.00	0	600.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future		6.77000	93.23000		6.86000	93.14000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		7.33000	92.67000		7.44000	92.56000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		7.61000	92.39000		7.72000	92.28000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		7.79000	92.21000		7.88000	92.12000			0.00	0	5,400.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		7.92000	92.08000		8.03000	91.97000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		8.06000	91.94000		8.17000	91.83000			0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future		9.04460	9.04460		9.06900	9.06900		11.16	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	9.12780	9.12780		9.15300	9.15300		9.92	0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.20450	9.20450		9.23230	9.23230		11.79	0.00	0	0.00
QUANTO € / \$	On 17/03/2014		Foreign Exchange Future	1.37240	1.37240		1.37570	1.37570			0.00	0	790.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.37240	1.37240		1.37580	1.37580			0.00	0	75.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.37260	1.37260		1.37600	1.37600			0.00	0	0.00
R / ¥EN	On 17/03/2014		Foreign Exchange Future	9.54720	9.54720	0.10474	9.44570	9.44570		15.93	0.00	0	2,000.00
R / ¥EN	On 13/06/2014		Foreign Exchange Future	9.54290	9.54290	0.10474	9.44130	9.44130		15.84	0.00	0	0.00
R157	On 08/05/2014		Bond Future	7.26707	109.96023		7.33420	109.87118		1.78	0.00	0	25,346.00
R157	On 07/08/2014		Bond Future	7.57899	111.58116		7.66093	111.49282		1.58	0.00	0	13,000.00
R157	On 06/11/2014		Bond Future	7.99097	106.50151		8.09684	106.41357		1.43	0.00	0	0.00
R157	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 08/05/2014		Bond Future	8.62086	118.38266		8.64470	118.18392		12.05	71,029,596.00	600	51,754.00
R186	On 08/05/2014	7.50	Call	128.10000	0.12810		213.78000	0.21378	128.100	11.72	0.00	0	1,933.00
R186	On 08/05/2014	8.25	Call	1,129.82000	1.12982		1,347.50000	1.34750	1,129.820	11.89	0.00	0	10,000.00
R186	On 08/05/2014	8.40	Call	1,562.30000	1.56230		1,788.92000	1.78892	1,562.300	11.94	0.00	0	1,000.00
R186	On 08/05/2014	8.50	Put	2,919.00000	2.91900		3,343.73000	3.34373	2,919.000	11.97	0.00	0	1,933.00
R186	On 08/05/2014	8.50	Call	1,903.98000	1.90398		2,129.97000	2.12997	1,903.980	11.97	0.00	0	900.00
R186	On 08/05/2014	8.75	Call	2,945.72000	2.94572		3,144.17000	3.14417	2,945.720	12.05	0.00	0	6,000.00
R186	On 08/05/2014	8.80	Put	1,705.39000	1.70539		2,092.52000	2.09252	1,705.390	12.08	0.00	0	900.00
R186	On 08/05/2014	9.00	Put	1,140.25000	1.14025		1,477.78000	1.47778	1,140.250	12.18	0.00	0	400.00
R186	On 08/05/2014	9.10	Put	920.01000	0.92001		1,228.84000	1.22884	920.010	12.24	0.00	0	1,500.00
R186	On 08/05/2014	9.25	Put	655.46000	0.65546		919.16000	0.91916	655.460	12.32	0.00	0	10,000.00
R186	On 08/05/2014	9.75	Put	182.14000	0.18214		309.19000	0.30919	182.140	12.58	0.00	0	6,000.00
R186	On 07/08/2014		Bond Future	8.71246	114.83432		8.73692	114.63482		12.88	0.00	0	0.00
R186	On 07/08/2014	8.92	Put	3,057.64000	3.05764		3,291.20000	3.29120	3,057.640	12.96	0.00	0	840.00
R186	On 06/11/2014		Bond Future	8.79649	116.62058		8.82163	116.41983		12.86	0.00	0	0.00
R186	On 06/11/2014	9.17	Put	3,592.38000	3.59238		3,651.78000	3.65178	3,592.380	13.05	0.00	0	2,010.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 08/05/2014		Bond Future	273.83208	273.83208		273.83814	273.83814			0.00	0	2,049.00
R197	On 07/08/2014		Bond Future	272.09914	272.09914		272.11041	272.11041			0.00	0	0.00
R197	On 07/12/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 08/05/2014		Bond Future	6.78216	104.57665		6.84060	104.54200		1.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 07/08/2014	Bond Future			7.30892		101.70702		7.40240	101.67378		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 08/05/2014	Bond Future			214.79514		214.79514		214.79796	214.79796		12.35	0.00	0	44,523.00
R202	On 07/08/2014	Bond Future			214.90525		214.90525		214.91243	214.91243		12.20	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 08/05/2014	Bond Future			8.52641		96.80080		8.56601	96.56683		10.53	0.00	0	12,886.00
R2023	On 07/08/2014	Bond Future			8.62885		98.11508		8.66982	97.87918		10.83	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.72745		95.72008		8.76991	95.48206		11.30	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.85271		102.45295		7.88529	102.35816		4.78	0.00	0	16,972.00
R203	On 08/05/2014	Bond Future	6.84	Call	60.49000		0.06049		62.89000	0.06289	60.490	4.63	0.00	0	29.00
R203	On 08/05/2014	Bond Future	7.40	Call	311.23000		0.31123		308.73000	0.30873	311.230	4.69	0.00	0	16.00
R203	On 07/08/2014	Bond Future			8.02236		103.96317		8.05726	103.86889		4.51	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	211.30000		0.21130		219.90000	0.21990	211.300	4.36	0.00	0	46.00
R203	On 06/11/2014	Bond Future			8.19634		101.41486		8.23408	101.32076		4.66	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	377.59000		0.37759		366.69000	0.36669	377.590	4.50	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	446.62000		0.44662		433.82000	0.43382	446.620	4.50	0.00	0	14.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 08/05/2014	Bond Future			9.02422		93.71709		9.03769	93.61212			0.00	0	1,559.00
R2030	On 07/08/2014	Bond Future			9.11677		91.09088		9.13046	90.98613			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			9.19774		92.50825		9.21167	92.40338			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.16913		96.02595		9.18746	95.86120			0.00	0	5,914.00
R2037	On 07/08/2014	Bond Future			9.25486		93.18337		9.27357	93.01795			0.00	0	3,280.00
R2037	On 06/11/2014	Bond Future			9.32983		94.51623		9.34893	94.34972			0.00	0	0.00
R204	On 08/05/2014	Bond Future			8.08462		102.80929		8.12643	102.65149		6.34	123,371,148.00	1,200	31,206.00
R204	On 07/08/2014	Bond Future			8.23010		100.29170		8.27429	100.13346		6.40	0.00	0	100.00
R204	On 07/08/2014	Bond Future	7.78	Put	2,600.25000		2.60025		2,754.04000	2.75404	2,600.250	6.32	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.36871		101.85150		8.41563	101.69246		6.32	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,798.37000		2.79837		2,903.35000	2.90335	2,798.370	6.22	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 08/05/2014	Bond Future			9.27342		96.35504		9.29659	96.12876			0.00	0	13,515.00
R2048	On 07/08/2014	Bond Future			9.35213		97.65404		9.37583	97.42616			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.42712		94.74715		9.45138	94.51727			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 28/02/2048		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 08/05/2014		Bond Future	8.32727	97.55268		8.35805	97.41983		7.65	0.00	0	19,048.00
R207	On 07/08/2014		Bond Future	8.46358	95.34955		8.49572	95.21654		7.98	0.00	0	0.00
R207	On 06/11/2014		Bond Future	8.58694	96.83271		8.62058	96.69921		7.93	0.00	0	0.00
R207	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 08/05/2014		Bond Future	8.42287	92.17585		8.46850	91.95410		9.36	0.00	0	11,020.00
R208	On 07/08/2014		Bond Future	8.53953	93.53487		8.58702	93.31161		9.55	0.00	0	0.00
R208	On 07/08/2014	8.28	Put	2,989.82000	2.98982	3,190.60000	3.19060	2,989.820		9.49	0.00	0	630.00
R208	On 06/11/2014		Bond Future	8.65056	91.59015		8.70012	91.36491		9.75	0.00	0	0.00
R208	On 06/11/2014	8.50	Put	3,271.03000	3.27103	3,389.82000	3.38982	3,271.030		9.68	0.00	0	1,520.00
R208	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 08/05/2014		Bond Future	9.10845	73.80834		9.13171	73.63659		18.63	0.00	0	25,105.00
R209	On 08/05/2014	8.50	Call	685.18000	0.68518	749.06000	0.74906	685.180		18.26	0.00	0	640.00
R209	On 08/05/2014	9.00	Call	1,912.26000	1.91226	1,968.80000	1.96880	1,912.260		18.51	0.00	0	640.00
R209	On 08/05/2014	9.50	Put	1,139.35000	1.13935	1,310.56000	1.31056	1,139.350		18.80	0.00	0	640.00
R209	On 08/05/2014	9.63	Put	881.65000	0.88165	1,033.32000	1.03332	881.650		18.88	0.00	0	883.00
R209	On 08/05/2014	9.75	Put	688.30000	0.68830	821.73000	0.82173	688.300		18.96	0.00	0	7,262.00
R209	On 08/05/2014	9.85	Put	555.58000	0.55558	674.14000	0.67414	555.580		19.02	0.00	0	10,000.00
R209	On 07/08/2014		Bond Future	9.18537	74.89662		9.20911	74.72376		18.89	0.00	0	0.00
R209	On 06/11/2014		Bond Future	9.25728	72.91393		9.28153	72.73965		19.61	0.00	0	0.00
R209	On 31/03/2036		Price Contribution	6.25000	6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 08/05/2014		Bond Future	160.61122	160.61122		160.61403	160.61403			0.00	0	719.00
R210	On 07/08/2014		Bond Future	162.99852	162.99852		163.00446	163.00446			0.00	0	0.00
R210	On 31/03/2028		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 08/05/2014		Bond Future	127.38530	127.38530		127.39845	127.39845			0.00	0	390.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 07/08/2014	Bond Future		127.72097	127.72097		127.73666	127.73666			0.00	0	0.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 08/05/2014	Bond Future		128.94313	128.94313		128.94625	128.94625			0.00	0	21,797.00
R212	On 07/08/2014	Bond Future		129.14989	129.14989		129.15546	129.15546			0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 08/05/2014	Bond Future		8.99147	84.29514		9.00967	84.15885		15.83	0.00	0	21,730.00
R213	On 07/08/2014	Bond Future		9.07382	85.53766		9.09236	85.40103		16.24	0.00	0	0.00
R213	On 06/11/2014	Bond Future		9.15226	83.32529		9.17120	83.18780		17.03	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 08/05/2014	Bond Future		9.19142	74.64216		9.21447	74.46553		18.67	0.00	0	5,055.00
R214	On 07/08/2014	Bond Future		9.26713	75.64933		9.29068	75.47140		19.18	0.00	0	0.00
R214	On 06/11/2014	Bond Future		9.33912	73.53803		9.36319	73.35856		20.19	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future		21,231.27000	21,231.27000		21,396.04000	21,396.04000			0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future		21,515.07000	21,515.07000		21,685.17000	21,685.17000			0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future		4.86480	4.86480		4.87370	4.87370		10.96	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future		4.80410	4.80410		4.80980	4.80980		12.34	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		4.74760	4.74760		4.75760	4.75760		11.97	0.00	0	0.00

Total for Derivatives : **1,264,397,492.20** **103,528** **4272821.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	101.08123		0.00000	101.03089			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.62000	105.55738		7.67000	105.43551			0.00	0	1,000,000,000.00
AA04	On 22/03/2017	Spot Bond		0.00000	101.38071		0.00000	101.32353			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		9.16500	104.73715		9.20000	104.52031			0.00	0	3,500,000,000.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.26034		0.00000	100.19783			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.35815		0.00000	100.29488			0.00	200,000,000	200,000,000.00
AB013	On 21/11/2018	Spot Bond		10.03000	96.09673		10.06500	95.89519			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.92000	103.84039		7.97000	103.72379			33,264,000,000.00	4,200,000	254,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB07	On 07/03/2014	Spot Bond	7.04500	101.63951		7.04500	100.00000			0.00	0	3,030,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.74685		0.00000	100.68341			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.33000	106.12356		9.35500	105.97524			0.00	0	1,400,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.60000	132.61040		1.60000	136.44804			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.64000	257.79992		2.65000	257.47371			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.26149		0.00000	100.20054			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	99.89578		0.00000	99.85081			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.34676		0.00000	100.29372			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	99.86963		0.00000	99.81356			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	99.86401		0.00000	99.80553			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	99.86014		0.00000	99.80004			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.08363		0.00000	101.02927			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.38000	102.81767		8.43000	102.69869			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.45419		0.00000	100.38902			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.26000	104.89883		8.29500	104.80953			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	101.93198		0.00000	101.87148			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.37952		0.00000	100.31934			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.14949		0.00000	101.08307			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	101.00804		0.00000	100.94509			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.25909		0.00000	101.19149			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	101.42851		0.00000	101.36618			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	101.66905		0.00000	101.60047			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	102.17186		0.00000	102.10497			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	101.82911		0.00000	101.75005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI02	On 08/05/2014	Spot Bond		6.05000	132.78447		6.05000	132.68249			0.00	0	2,000,000,000.00
ABLI03	On 15/03/2015	Spot Bond		3.34000	124.26978		3.34000	124.20138			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.35000	114.40269		4.35000	114.33055			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		5.20000	98.27864		5.20000	98.20972			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		6.31000	100.22696		6.31000	100.14772			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		11.73000	109.89033		11.75500	109.73388			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	101.72351		0.00000	101.62568			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	101.71961		0.00000	101.63986			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	101.84116		0.00000	101.75724			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	101.93469		0.00000	101.84669			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.85000	107.96732		4.85000	107.89490			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	44.41445		100.00000	44.08532			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.38000	162.62466		2.38000	162.54806			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	156.12597		2.76000	156.04762			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.41000	163.60207		2.41000	163.52463			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.10000	170.72007		2.10000	170.64356			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.72625	72.21779		8.75625	72.09057			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.72625	72.21779		8.75625	72.09057			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	90.10000		0.00000	90.09000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	101.46907		0.00000	101.40839			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	90.55000		0.00000	90.40000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	89.32000		0.00000	89.22000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	89.70000		0.00000	89.60000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN45	On 23/02/2016	Spot Bond	0.00000	86.06000	0.00000	86.08000		0.00		0	0.00	
ABN46	On 23/03/2016	Spot Bond	0.00000	85.40000	0.00000	85.42000		0.00		0	0.00	
ABN47	On 05/04/2017	Spot Bond	0.00000	101.06688	0.00000	101.00990		0.00		0	0.00	
ABN48	On 13/04/2017	Spot Bond	0.00000	100.95499	0.00000	100.89882		0.00		0	0.00	
ABN49	On 12/04/2016	Spot Bond	0.00000	85.01000	0.00000	85.04000		0.00		0	0.00	
ABN50	On 21/12/2014	Spot Bond	7.80000	102.58675	7.83500	102.49548		0.00		0	0.00	
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN52	On 18/05/2016	Spot Bond	0.00000	85.29000	0.00000	85.23000		0.00		0	0.00	
ABN53	On 01/06/2016	Spot Bond	0.00000	88.23000	0.00000	88.34000		0.00		0	0.00	
ABN54	On 14/06/2016	Spot Bond	0.00000	85.42000	0.00000	85.36000		0.00		0	0.00	
ABN55	On 27/06/2017	Spot Bond	0.00000	101.25678	0.00000	101.19957		0.00		0	0.00	
ABN56	On 15/09/2015	Spot Bond	7.91000	107.64761	7.96000	107.50432		0.00		0	0.00	
ABN58	On 16/07/2017	Spot Bond	0.00000	100.98006	0.00000	100.91927		0.00		0	0.00	
ABN59	On 20/07/2016	Spot Bond	0.00000	82.58000	0.00000	82.57000		0.00		0	0.00	
ABN60	On 23/08/2016	Spot Bond	0.00000	82.69000	0.00000	82.68000		0.00		0	0.00	
ABN61	On 31/01/2025	Spot Bond	3.00000	98.85353	2.95000	99.27836		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.79000	147.71834	2.81000	147.30340		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.70000	194.81596	2.73000	193.87458		0.00		0	0.00	
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000	0.00000	95.40000		0.00		0	0.00	
ABN66	On 21/11/2016	Spot Bond	0.00000	81.29000	0.00000	81.26000		0.00		0	0.00	
ABN67	On 28/02/2023	Spot Bond	10.06000	86.76122	10.09500	86.50659		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	90.76000	0.00000	90.80000		0.00		0	0.00	
ABN71	On 29/03/2016	Spot Bond	0.00000	102.60000	0.00000	101.70000		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN72	On 17/03/2018	Spot Bond	0.00000	102.76946	0.00000	102.69454				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	87.00000	0.00000	87.00000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	95.32500	0.00000	95.32500				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	108.94000	0.00000	108.25000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	10.01000	105.73803	10.03000	105.50695				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	107.03000	0.00000	106.45000				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.95500	106.14090	9.98000	105.87249				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.51000	89.01993	9.56500	88.69877				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.41000	0.00000	101.13000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	95.50000	0.00000	96.82000				0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	10.05000	105.44644	10.07500	105.17955				0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	87.04000	0.00000	86.96000				0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	99.98026	0.00000	99.92156				0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.78708	0.00000	100.72401				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	9.03000	102.62611	9.05500	102.46677			1,370,754,000,000.00	151,800,000	152,000,000.00	
ABS5	On 01/05/2015	Spot Bond	7.57000	103.72750	7.62000	103.60908			0.00	0	1,620,000,000.00	
ABS6	On 01/06/2020	Spot Bond	9.56000	95.93281	9.58500	95.74819			662,508,000,000.00	69,300,000	69,400,000.00	
ABS7	On 11/09/2026	Spot Bond	10.21000	90.14270	10.23000	89.93875			0.00	0	0.00	
ABS9	On 17/03/2016	Spot Bond	8.27000	101.83041	8.32000	101.66933			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS11	On 11/06/2014	Spot Bond	2.30000		128.99666		2.30000	128.93683			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.45000		261.62123		2.46000	261.29359			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	1.54000		124.25728		1.50000	124.34602			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.46000		123.24982		2.46000	123.19084			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		47.33820		100.00000	46.98739			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	12.07000		101.74513		12.12000	101.57784			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.47444		0.00000	100.39538			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.74582		100.00000	2.72547			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.48655		0.00000	100.40547			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.65798		0.00000	100.54826			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		16.36636		100.00000	16.24508			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.46232		0.00000	100.38529			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		61.75116		11.00000	61.69821			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		16.36636		100.00000	16.24508			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		99.78300		0.00000	101.63229			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		99.76065		0.00000	101.80676			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		99.79298		0.00000	101.55450			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		99.78624		0.00000	101.60706			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		99.78327		0.00000	101.63019			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.86012		0.00000	100.79312			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.86012		0.00000	100.79312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL084	On 30/07/2017	Spot Bond	0.00000	100.86513	0.00000	100.79774				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	99.79840	0.00000	101.51247				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.86513	0.00000	100.79774				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.85511	0.00000	100.78850				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	87.87126	0.00000	87.81528				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	99.80210	0.00000	101.48295				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	101.40954	0.00000	101.34783				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	99.79033	0.00000	101.57557				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	99.78337	0.00000	101.62791				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	99.78064	0.00000	101.64889				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	99.78604	0.00000	101.60686				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	99.79841	0.00000	101.51247				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	10.01500	99.66082	10.04500	101.93939				0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	99.81475	0.00000	101.38642				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.79902	0.00000	100.73464				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.49303	0.00000	101.42789				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	81.44537	0.00000	81.38519				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	164.07417	0.00000	165.05600				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	164.15632	0.00000	165.13765				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	99.79292	0.00000	101.55443				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.38966	0.00000	100.33130				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.38966	0.00000	100.33130				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL133	On 26/08/2014	Spot Bond	0.00000	100.23599	0.00000	100.17643				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	99.79965	0.00000	101.50185				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	99.80127	0.00000	101.48923				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.85468	0.00000	102.58420				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.14108	0.00000	100.07815				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.85530	0.00000	102.58245				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.85129	0.00000	100.78504				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	101.49899	0.00000	101.43434				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	99.86007	0.00000	101.56292				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	101.91457	0.00000	103.76312				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	99.70348	0.00000	101.39364				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	99.79213	0.00000	101.56076				0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	99.82497	0.00000	101.30644				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	99.82793	0.00000	101.28328				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	99.79664	0.00000	101.52731				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	99.81825	0.00000	101.35907				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	99.82283	0.00000	101.32329				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	99.81395	0.00000	101.39275				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	99.79718	0.00000	101.52311				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	99.80660	0.00000	101.44947				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	99.81745	0.00000	101.36539				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	99.81449	0.00000	101.38854				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	99.72478	10.23000	104.73906				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	99.81134	0.00000	101.41149				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL163		On 20/03/2015	Spot Bond	0.00000	99.81610	0.00000	101.37591			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	99.74493	0.00000	101.93326			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	113.99748	0.00000	113.93028			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	99.81486	0.00000	101.30587			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	10.10500	100.89933	10.14000	100.67778			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	99.79791	0.00000	101.51672			0.00	0	200,000,000.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.84866	1.75000	110.83316			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	99.81476	0.00000	101.38644			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	99.81402	0.00000	101.39044			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	99.79085	0.00000	101.49059			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	99.78403	0.00000	101.54305			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	99.79767	0.00000	101.43813			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	99.78539	0.00000	101.53256			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.55307	0.00000	102.24803			0.00	4,400,000,000	4,400,000,000.00
ACL181		On 20/06/2017	Spot Bond	0.00000	101.90256	0.00000	103.72604			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	101.87597	0.00000	103.58078			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	99.78266	0.00000	101.55355			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.11724	0.00000	102.85817			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	99.78539	0.00000	101.53256			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	99.80256	0.00000	101.47984			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	99.79096	0.00000	101.56908			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	99.78744	0.00000	101.59640			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	99.81593	0.00000	101.37573			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL192	On 20/12/2015	Spot Bond	0.00000	99.81190	0.00000	101.40731				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	99.78671	0.00000	101.60279				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	99.77775	0.00000	101.59131				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	99.76221	0.00000	101.71086				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	99.78948	0.00000	101.50109				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	99.76439	0.00000	101.69408				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	102.30945	0.00000	104.25306				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	99.76221	0.00000	101.71086				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	91.60932	0.00000	91.55497				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	99.77311	0.00000	101.62698				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	99.77311	0.00000	101.62698				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	119.93690	0.00000	120.68346				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	120.78854	0.00000	121.54011				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	99.80313	0.00000	101.39615				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	99.80504	0.00000	101.38145				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.32857	0.00000	100.27385				0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	99.79985	0.00000	101.42134				0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	99.79903	0.00000	101.42764				0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	99.79085	0.00000	101.49059				0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	99.80286	0.00000	101.39824				0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	99.80313	0.00000	101.39615				0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	99.79537	0.00000	101.53553				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.62445	0.00000	100.56091				0.00	235,000,000	235,000,000.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.82693	0.00000	100.76234				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCP05	On 26/05/2014	Spot Bond		0.00000	100.21210		0.00000	100.16315			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond		0.00000	100.21459		0.00000	100.16507			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	9.03166		100.00000	8.96398			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	100.31784		0.00000	100.26054			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.35178		0.00000	100.28846			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.37435		0.00000	100.30703			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.85410		0.00000	100.79578			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.95406		0.00000	100.88959			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	101.08723		0.00000	101.01453			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.81858		0.00000	100.76076			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		8.66500	98.61198		8.69000	98.49686			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	101.09681		0.00000	101.02165			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	101.30032		0.00000	101.21242			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		9.08500	97.88601		9.12000	97.67716			0.00	0	145,000,000.00
AIR02	On 30/04/2023	Spot Bond		9.65000	116.32266		9.67000	116.10296			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	65.45201		100.00000	64.96697			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.97000	105.26940		8.02000	105.10756			0.00	0	2,900,000,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	62.26923		100.00000	61.80778			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	15.65699		100.00000	15.55269			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		3.04000	152.79830		3.04000	152.71815			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.93880			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.05220		0.00000	100.00000			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond		0.00000	102.44192		0.00000	102.39308			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG08	On 10/10/2014	Spot Bond		0.00000	100.88532		0.00000	100.83135			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	100.36386		0.00000	100.30876			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.26220		0.00000	100.18160			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	99.81677		100.00000	15.83196			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond		100.00000	3.14883		100.00000	3.13094			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	99.96466		0.00000	99.91167			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	99.81677		0.00000	101.29116			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	99.81950		0.00000	100.53825			0.00	0	20,000,000,000.00
BAW10	On 01/10/2016	Spot Bond		0.00000	101.27788		0.00000	101.21844			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.57500	105.11139		9.61000	104.90269			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	101.32577		0.00000	101.27246			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	101.85994		0.00000	101.80246			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	101.10515		0.00000	101.05020			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.02009		0.00000	100.03671			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.02289		0.00000	100.03769			0.00	0	750,000,000.00
BAW19	On 05/12/2020	Spot Bond		10.08500	99.94237		10.12500	99.67218			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.87000	110.57355		7.92000	110.42790			275,450,000,000.00	35,000,000	35,000,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	101.41106		0.00000	101.34268			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	101.27418		0.00000	101.21201			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		8.24000	104.06797		8.27500	103.97950			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		9.48000	105.69312		9.50500	105.53756			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.67056	103.24935		11.80152	102.98535			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.55698	102.10550		11.65331	101.90359			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA05	On 30/09/2015	Spot Bond		11.60688	102.03631		11.70462	101.83204			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	101.86113		0.00000	101.77515			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.65432	101.88537		11.75489	101.66893			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.53875	99.94247		12.64134	99.50383			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	101.90816		0.00000	101.82010			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	101.90816		0.00000	101.82010			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	101.90824		0.00000	101.82018			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.92056	101.15888		12.05152	100.89775			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.82864	101.84314		11.95472	101.58783			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.55698	102.10550		11.65331	101.90359			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.77462	101.89967		11.89113	101.63958			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.96605	101.23540		11.06534	100.99318			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	101.80476		0.00000	101.72127			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	101.78914		0.00000	101.67843			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	101.78914		0.00000	101.67843			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	101.68630		0.00000	101.58175			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.88355		0.00000	99.88957			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		11.05912	101.12338		11.10405	100.93251			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		12.25500	98.98819		12.28500	98.80945			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	99.36187		0.00000	99.36770			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		12.18000	96.37530		12.21000	96.19615			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	99.88347		0.00000	99.88949			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	101.62620		0.00000	101.55060			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA30	On 31/12/2015	Spot Bond	9.28000	101.77390		9.28000	101.69612			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.76110		0.00000	101.67801			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.97500	96.18657		12.02000	96.02558			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.70501		0.00000	101.62444			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.75175		0.00000	101.66908			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.75175		0.00000	101.66908			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.73866		0.00000	99.74462			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.68256		0.00000	101.60300			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	101.26492		0.00000	101.20404			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	101.76684		0.00000	101.68501			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	101.11809		0.00000	101.06487			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.88358		0.00000	99.88959			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	101.76684		0.00000	101.68501			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.09164		0.00000	101.01238			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.67056	103.79973		14.80152	103.50392			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.93937	101.59138		16.04754	101.17693			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.82998	101.82916		14.94578	101.50312			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.35825		0.00000	102.24816			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.35825		0.00000	102.24816			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.35825		0.00000	102.24816			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.45136		0.00000	102.33703			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	101.31707		0.00000	101.22244			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	14.25007		100.00000	14.16912			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.17722		100.00000	22.01287			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000		20.18376	100.00000	20.03418				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.45911	100.00000	12.36678				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.48308	100.00000	12.38954				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		15.06366	100.00000	14.95202				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		13.05240	100.00000	12.95567				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		96.30175	100.00000	95.58663				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.77706	0.00000	100.72687				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		101.93619	0.00000	101.84811				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		101.98385	0.00000	101.89369				0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond	100.00000		50.00005	100.00000	50.00001				0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000		89.02439	100.00000	88.37772				0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000		83.90805	100.00000	83.33333				0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000		80.57395	100.00000	100.00000				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.35000		169.79486	2.35000	169.71513				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.57000		137.12099	8.59500	136.62577				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.57000		137.49742	8.59500	137.00507				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.95500		96.56018	8.97500	96.33960				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.67178	0.00000	100.60044				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.05933	0.00000	99.99976				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		101.48572	0.00000	101.42720				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		86.08491	100.00000	85.48009				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.66500		98.03436	8.70000	97.85165				0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.67930	0.00000	101.62379				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.82916		0.00000	100.77127			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.84874		0.00000	100.78962			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.91399		0.00000	100.85076			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.97920		0.00000	100.91186			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.16131		0.00000	101.08246			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	15.11803		100.00000	15.00600			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.73638		0.00000	100.68079			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.77338		0.00000	100.71491			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.78922		0.00000	100.72953			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.79451		0.00000	100.73441			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.85787		0.00000	100.79285			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.94226		0.00000	100.87069			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	9.46203		100.00000	9.39191			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	9.46203		100.00000	9.39191			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	99.87555		0.00000	101.38905			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	99.86522		0.00000	101.50942			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	99.86241		0.00000	101.54224			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	9.03000	99.28594		9.05500	103.54012			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	99.85397		0.00000	101.64070			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	99.83889		0.00000	101.81561			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	6.78728		100.00000	6.73699			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	6.78728		100.00000	6.73699			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.71000	102.29304		6.74500	102.22367			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.85093		0.00000	100.79409			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC34	On 05/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000		99.42706		0.00000	99.38183			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000		97.41214		0.00000	97.35968			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000		99.00898		0.00000	98.96179			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000		98.62009	100.00000		80.21978			0.00	42,800,000,000	37,800,000,000.00
BIDC39	On 04/09/2014	Spot Bond	0.00000		96.87989	100.00000		66.84982			0.00	27,800,000,000	00,000,000,000.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.28929		0.00000	100.23821			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.33732		0.00000	100.27771			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.28244		0.00000	100.23141			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.29743		0.00000	100.24375			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.32464		0.00000	100.26614			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.43732		0.00000	100.35881			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.62841		0.00000	100.51710			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		44.26965	100.00000		45.71296			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		15.34478	100.00000		15.23106			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.38814		0.00000	100.32694			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	8.06000		107.62200		8.09500	107.52895			0.00	0	100,000.00
CBL08	On 02/11/2016	Spot Bond	10.13000		113.96774		10.15500	113.81416			363,667,000,000.00	35,900,000	35,900,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		101.06880		0.00000	100.98095			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.89288		0.00000	100.83909			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.78000		104.98501		9.80500	104.85372			790,224,000,000.00	80,800,000	730,900,000.00
CBL12	On 06/09/2018	Spot Bond	11.88500		98.19685		11.92000	97.98676			0.00	0	800,000,000.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.97483		0.00000	100.89185			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL14	On 01/02/2019	Spot Bond	12.13500	99.03947	12.17000	98.81797					0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.60250	0.00000	100.54207					0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	10.02000	101.34221	10.04500	101.19374					893,784,000,000.00	89,200,000	89,400,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.38653	0.00000	100.30349					0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.57500	94.58936	12.61000	94.36364					0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.71836	0.00000	100.65753					0.00	50,000,000	150,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000	99.89227	0.00000	102.12150					0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.63109	0.00000	100.57255					0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.83500	92.59036	10.87500	92.34472					0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.40000	115.34901	10.42000	115.12520					0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.25000	111.31272	10.27000	111.08854					0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.59000	110.38594	9.61000	110.15643					0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	99.99996	0.00000	99.91363					0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.38000	104.82775	12.40500	104.67936					0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.57007	0.00000	100.49771					0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	101.92614	0.00000	101.84268					0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.71087	0.00000	100.62577					0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	101.64546	0.00000	101.53380					0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	101.89904	0.00000	101.77096					0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.09230	0.00000	100.02272					0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.22398	0.00000	100.15474					0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.64065	0.00000	100.53382					0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.63390	0.00000	100.52820					0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.66953	0.00000	100.55788					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN154	On 20/03/2014	Spot Bond		0.00000	99.74509		0.00000	101.93342			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.54197		0.00000	100.47451			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	93.14739		100.00000	92.48046			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	93.14739		100.00000	92.48046			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	93.14739		100.00000	92.48046			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	99.79301		0.00000	101.55453			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	93.14739		100.00000	92.48046			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	101.02138		0.00000	102.65635			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	99.82205		0.00000	99.74553			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	101.86995		10.11000	101.78671			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	99.82205		0.00000	99.74553			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	101.14771		0.00000	101.08870			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	114.59959		2.76000	114.54195			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	106.55118		0.00000	106.55118			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	114.45337		3.14000	114.39240			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	100.21993		8.25000	100.15390			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond		0.00000	99.82205		0.00000	99.74553			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	99.82205		0.00000	99.74553			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	114.07370		3.10000	114.01314			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	114.08023		2.40000	114.02620			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	99.70327		0.00000	102.25639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN213	On 12/10/2014	Spot Bond	0.00000	101.35283	0.00000	101.30253				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.96112	0.00000	100.90462				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.97000	102.33016	9.02000	102.14272				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.98930	0.00000	100.93154				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.97406	0.00000	100.91711				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.88595	0.00000	100.82394				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.90061	0.00000	100.83942				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	9.02000	102.47618	9.07000	102.28787				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	9.02000	102.47618	9.07000	102.28787				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	105.00853	0.00000	105.00853				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	105.98220	0.00000	105.98220				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	9.07000	101.21518	9.12000	101.02223				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	99.78762	0.00000	101.59658				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	99.76446	0.00000	101.77738				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.88379	0.00000	100.82739				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.88379	0.00000	100.82739				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	94.72810	100.17539	100.98159				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	99.80805	0.00000	99.72554				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.47216	0.00000	100.41349				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	99.78467	0.00000	101.62092				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.27140	0.00000	100.21263				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.28906	0.00000	100.22648				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.35403	9.35000	100.27806				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	100.35403	9.35000	100.27806				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN244		On 25/02/2015	Spot Bond	0.00000	100.25202		0.00000	100.19326			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.25272		0.00000	100.19380			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	91.49475		0.00000	91.49475			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.44672		0.00000	100.35021			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	99.92782		0.00000	99.87359			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.43812		0.00000	100.34346			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	101.29420		0.00000	101.23730			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	101.29420		0.00000	101.23730			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	101.29420		0.00000	101.23730			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	101.29420		0.00000	101.23730			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	101.29420		0.00000	101.23730			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	101.33010		0.00000	101.27171			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	101.38973		0.00000	101.32885			0.00	600,000,000	1,200,000,000.00
CLN257		On 26/03/2017	Spot Bond	0.00000	101.38973		0.00000	101.32885			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	101.38973		0.00000	101.32885			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	101.38973		0.00000	101.32885			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	101.38973		0.00000	101.32885			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	101.39970		0.00000	101.33839			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.90500	103.39546		9.94000	103.17703			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.36973		0.00000	100.31318			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	99.87168		0.00000	99.81677			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	99.87168		0.00000	99.81677			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.77689		0.00000	100.71464			0.00	0	0.00

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	99.75676	0.00000	101.83842				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.40992	0.00000	100.32049				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	99.79358	0.00000	101.46961				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	99.79494	0.00000	101.45912				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	99.80250	0.00000	101.48097				0.00	100,000,000	200,000,000.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.27626	0.00000	100.21706				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.30467	0.00000	100.23376				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	99.80304	0.00000	101.47676				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	103.36097	0.00000	105.70249				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.05824	0.00000	99.99988				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.38493	0.00000	101.32759				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.28878	0.00000	101.23191				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	99.80040	0.00000	101.41714				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	99.76903	0.00000	101.65843				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	99.76903	0.00000	101.65843				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	99.76903	0.00000	101.65843				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	99.76903	0.00000	101.65843				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.57751	0.00000	100.51600				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.20293	0.00000	100.14067				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.89700	0.00000	101.82685				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.61889	0.00000	101.54845				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	103.99618	0.00000	103.92908				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	101.50396	0.00000	101.43375				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.59897	0.00000	101.52936				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN295	On 30/06/2017	Spot Bond	0.00000	101.38244	0.00000	101.31165				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	99.77228	0.00000	101.71643				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.52602	0.00000	101.45580				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.52602	0.00000	101.45580				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	101.52128	0.00000	101.44993				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	125.88449	0.00000	125.88449				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	101.34546	0.00000	103.26235				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	126.57439	0.00000	126.57439				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	125.28505	0.00000	125.28505				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	126.05886	0.00000	126.05886				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	122.44654	0.00000	122.44654				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	122.78494	0.00000	122.78494				0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	126.37467	0.00000	126.37467				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.53946	0.00000	100.47095				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.34000	93.24732	11.37500	92.98468				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.86000	89.94421	11.89500	94.69233				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	101.44528	0.00000	101.37727				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	99.75894	0.00000	101.73602				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.52669	0.00000	100.45979				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.82436	0.00000	100.76120				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.86852	0.00000	100.79892				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	103.14277	8.80500	103.06914				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	99.78948	0.00000	101.50109				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN323	On 24/07/2017	Spot Bond	0.00000	100.70325	0.00000	100.64071				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	119.33696	0.00000	119.33696				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	99.77940	0.00000	101.57873				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	99.77530	0.00000	101.61019				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	99.75949	0.00000	101.73184				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	99.77311	0.00000	101.62698				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	99.68047	0.00000	102.33930				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	99.68047	0.00000	102.33930				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	99.68047	0.00000	102.33930				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	99.76079	0.00000	101.80690				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	101.30068	0.00000	101.24665				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.76069	0.00000	100.70813				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	101.44528	0.00000	101.37727				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	108.47699	0.00000	108.47699				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	108.55070	0.00000	108.55070				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	101.34208	0.00000	101.28438				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.75964	0.00000	100.69503				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	99.71942	0.00000	102.03991				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	101.45479	0.00000	101.38636				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	99.69314	0.00000	102.33739				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	99.74983	0.00000	101.89075				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	99.81191	0.00000	101.40731				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	99.76712	0.00000	101.67312				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.75083	0.00000	100.68688				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN347	On 10/02/2016	Spot Bond		0.00000	100.56183		0.00000	100.50068			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	101.33159		0.00000	101.27430			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	101.40726		0.00000	101.34094			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.70855		0.00000	100.64934			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.35849		0.00000	100.28014			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.35849		0.00000	100.28014			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.19328		0.00000	100.13342			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	99.68047		0.00000	102.67592			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	100.38607		0.00000	100.30179			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.37321		0.00000	100.29169			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.72843		0.00000	100.66459			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.72094		0.00000	100.65824			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	99.80913		0.00000	100.64090			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	100.89738		10.55000	100.86760			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.52000	103.75170		10.55500	103.41542			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	99.79071		0.00000	100.64538			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.82271		0.00000	100.74680			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.66000	106.03135		12.69500	105.67308			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.70115		0.00000	100.62213			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.69000	100.87785		12.72500	100.65244			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		11.12000	100.50691		11.15500	100.28525			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.36172		0.00000	100.28296			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN370	On 26/07/2022	Spot Bond	0.00000	100.11041		100.00000	0.06393			0.00	10,000,000,000	10,000,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.45165		7.01000	38.43024			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	144.12909		0.00000	142.30388			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.95500	130.07797		8.98000	129.87389			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.57000	137.12099		8.59500	136.62577			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.57000	137.49742		8.59500	137.00507			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	88.72322		0.00000	88.66578			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	88.62680		0.00000	88.56887			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.18174		0.00000	101.11695			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.18174		0.00000	101.11695			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	99.78489		0.00000	101.61757			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	99.80002		0.00000	101.49985			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	99.79711		0.00000	101.52303			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.17607		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	99.78539		0.00000	101.53256			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.82436		0.00000	100.76120			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	99.80559		0.00000	101.37726			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.27361		0.00000	100.20457			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.52000	108.45800		9.57500	108.31054			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.48000	100.67876		9.50500	100.51701			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.74500	111.56679		10.78500	111.22674			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.87000	105.76427		8.92000	105.60710			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.33500	107.18048		10.37500	106.89171			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT01	On 03/04/2023	Spot Bond	10.65000	95.12524	10.68500	94.85566					0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.30000	96.75086	11.32000	96.53209					0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.30000	89.55727	11.32000	89.34986					0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.19558	0.00000	100.13578					0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.20001	0.00000	100.13904					0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.13423	0.00000	100.07432					0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.68132	0.00000	100.62368					0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000	102.62779	0.00000	102.58002					0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000	102.20356	0.00000	102.15634					0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.65500	98.39092	11.71000	98.00343					0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	9.99834	100.00000	10.43874					0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.70689	0.00000	100.65453					0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.75500	97.38259	8.78000	97.24103					0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.20321	0.00000	100.15483					0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.10633	0.00000	100.05807					0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	99.99991	0.00000	99.94412					0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000	100.58896	0.00000	100.53848					0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	101.63159	0.00000	101.53303					0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	99.71996	0.00000	102.03572					0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	101.73202	0.00000	101.64777					0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.82183	0.00000	101.73343					0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.75000	118.27622	7.80000	118.08980					0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	9.05500	102.57305	9.08000	102.38389				7,632,459,500,000.00	842,900,000	3,743,400,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV23	On 27/02/2023	Spot Bond	9.40000	103.88010		9.43500	103.58726			441,800,000,000.00	47,000,000	4,467,100,000.00
DV24	On 18/02/2024	Spot Bond	9.51000	101.66579		9.54500	101.36408			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.88000	102.24591		9.89500	102.04694			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.95030			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	99.99999		0.00000	99.95212			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.33677		0.00000	100.28370			0.00	0	7,250,000,000.00
E170	On 01/08/2020	Spot Bond	8.64500	124.83745		8.67000	124.61109			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	106.08171		0.00000	105.99456			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	131.70637		0.10000	131.66894			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.22000	115.88713		2.22000	115.83394			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.23000	103.36089		2.23000	103.31337			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.33000	102.10387		2.33000	102.05610			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	10.23500	102.66989		10.27500	102.39896			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	10.08500	103.10627		10.12500	102.82083			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.35000	101.61319		10.37000	101.40595			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.73000	95.75732		10.77000	95.50616			1,073,000,000,000.00	100,000,000	100,000,000.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.36777		0.00000	100.30982			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	99.95020		0.00000	99.90026			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.54743		0.00000	100.49509			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.32309		0.00000	100.27098			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.30824		0.00000	100.25574			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		99.44751		100.00000	97.82609			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond	100.00000		99.45505		100.00000	98.64864			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000		93.31788		100.00000	92.62664			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000		84.68677		100.00000	84.10138			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		128.97212		3.00000	128.90471			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.93000		103.55369		11.98000	103.39419			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		105.84059		0.00000	105.77013			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.85861		0.00000	100.79047			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		101.23955		0.00000	101.17294			0.00	0	1,400,000,000.00
EQS07	On 09/04/2018	Spot Bond	10.49500		97.61397		10.53000	97.42202			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		101.22146		0.00000	101.15781			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.20150		0.00000	100.13917			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.46851		0.00000	100.40160			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.43164		0.00000	100.37002			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.41645		0.00000	100.35586			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.47701		0.00000	100.40888			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.45834		0.00000	100.39173			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.40040		0.00000	100.34325			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		100.41184		0.00000	100.35305			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.38565		0.00000	100.32949			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.40246		0.00000	100.34389			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.38229		0.00000	100.32661			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.39630		0.00000	100.33861			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.40000		100.68812		7.45000	100.55903			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.29000		106.85532		8.32500	106.66129		9,743,237,000,000.00	1,175,300,000	7,332,112,000.00	
ES23	On 25/01/2023	Spot Bond	8.93500		107.62947		8.97000	107.33128		2,680,500,000,000.00	300,000,000	1,240,100,000.00	
ES26	On 02/04/2026	Spot Bond	9.16000		93.97249		9.18000	93.76841		10,595,372,000,000.00	1,156,700,000	6,085,200,000.00	
ES33	On 15/09/2033	Spot Bond	9.72000		80.64312		9.74000	80.43273		6,294,672,000,000.00	647,600,000	47,612,500,000.00	
ES42	On 25/04/2042	Spot Bond	9.91000		89.86511		9.93000	89.62701		0.00	0	7,300,000,000.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.27795		0.00000	100.21780		0.00	0	0.00	
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.91568		0.00000	100.85743		0.00	0	0.00	
FIFB03	On 26/06/2016	Spot Bond	0.00000		101.34981		0.00000	101.29059		0.00	0	2,000,000,000.00	
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.17589		0.00000	100.12221		0.00	0	0.00	
FIFC08	On 11/03/2014	Spot Bond	0.00000		102.85174		0.00000	102.80395		0.00	0	0.00	
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.95849		0.00000	100.90608		0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000		11.21635		100.00000	11.13230		0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000		10.91546		100.00000	10.83366		0.00	0	0.00	
FR2A4A	On 15/09/2023	Spot Bond	0.00000		99.86211		0.00000	101.45604		0.00	0	0.00	
FR2A4B	On 15/09/2023	Spot Bond	0.00000		99.85637		0.00000	101.52153		0.00	0	0.00	
FR2A4C	On 15/09/2023	Spot Bond	0.00000		99.84490		0.00000	101.65250		0.00	0	0.00	
FR2A4D	On 15/09/2023	Spot Bond	0.00000		99.83343		0.00000	101.78342		0.00	0	0.00	
FRB03	On 15/09/2014	Spot Bond	7.17000		100.78522		7.22000	100.70102		0.00	0	840,000,000.00	
FRB05	On 21/12/2018	Spot Bond	9.97500		96.31522		10.01000	96.11173		0.00	0	10,000,000.00	
FRB08	On 10/06/2016	Spot Bond	0.00000		99.99995		0.00000	99.95062		0.00	0	0.00	
FRB09	On 10/06/2017	Spot Bond	0.00000		99.99988		0.00000	99.95055		0.00	0	0.00	
FRB10	On 25/01/2017	Spot Bond	0.00000		100.77863		0.00000	100.71623		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB11	On 11/12/2022	Spot Bond	0.00000		102.01131		0.00000	101.94529			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.77500		103.36762		11.81000	103.14409			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.24430		0.00000	100.17382			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.56000		122.38394		2.56000	122.32437			512,000,000,000.00	200,000,000	100,000,000.00
FRBI23	On 07/12/2023	Spot Bond	2.48000		261.01334		2.49000	260.68591			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.71000		101.65262		2.66000	102.09361			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.77000		148.05961		2.79000	147.64384			1,108,000,000,000.00	400,000,000	200,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.59000		197.95170		2.62000	196.99369			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	8.18000		107.25032		8.23000	107.10536			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.97000		59.02911		7.97100	58.99857			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48500		37.24497		9.48500	37.22648			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000		35.96451		9.72000	35.94624			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		102.48491		0.00000	102.39365			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.43064		0.00000	100.33759			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		102.79379		0.00000	102.72868			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		101.62157		0.00000	101.55257			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.41866		0.00000	100.32819			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.41866		0.00000	100.32819			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.18016		0.00000	100.10023			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.41155		0.00000	100.32261			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		101.90230		0.00000	101.82791			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		99.81402		0.00000	102.10645			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		101.61813		0.00000	101.55458			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC113	On 20/06/2017	Spot Bond	0.00000	101.79739	0.00000	101.72701				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	103.07849	0.00000	102.99984				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000	7.47000	100.00000				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	99.81682	0.00000	102.07365				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	101.78342	0.00000	101.71086				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	101.68960	0.00000	101.62068				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	99.74176	0.00000	101.86818				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	101.75070	0.00000	101.67941				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000	6.00000	100.00000				0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	101.87504	0.00000	101.79892				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	102.36116	0.00000	102.26605				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	102.28489	0.00000	102.19278				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	14.37268		100.09221	14.26609			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.56956		0.00000	101.50529			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	111.19830		0.00000	111.32428			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	101.89327		0.00000	101.81922			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	102.14247		0.00000	102.05890			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.38494		0.00000	100.30173			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	106.09721		0.00000	106.00667			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	101.75358		0.00000	101.68486			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	101.77547		0.00000	101.70592			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	101.60278		0.00000	101.53981			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.65250		0.00000	101.58501			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	102.23042		0.00000	102.14044			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	99.98313		0.00000	99.93249			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	99.96624		0.00000	101.41021			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	101.61976		0.00000	101.55355			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	55.60238		13.22500	55.54213			0.00	0	0.00

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	101.51498		0.00000	101.45282			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.51717		0.00000	101.45492			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	102.31760		0.00000	102.22732			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	101.59575		0.00000	101.53047			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.95500	90.23186		3.90500	90.60753			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	101.67432		0.00000	101.60600			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	101.67432		0.00000	101.60600			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.35639		0.00000	100.29120			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	101.44528		0.00000	101.37727			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	99.84299		0.00000	99.77584			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	101.76516		0.00000	101.93201			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	101.56520		0.00000	101.50109			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.52371		0.00000	101.46122			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.78914		0.00000	100.71406			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	101.82050		0.00000	101.74651			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.55586		0.00000	100.49534			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.78062		0.00000	100.70635			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.87774		0.00000	100.80602			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	102.12144		0.00000	102.03572			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.63504		0.00000	101.56824			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	102.30585		0.00000	102.22006			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.44717		0.00000	101.38546			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.50466		0.00000	100.39479			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.96669		0.00000	100.89967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC189	On 20/03/2019	Spot Bond	0.00000		100.77192	0.00000	100.70503				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.96436	0.00000	100.89662				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		101.76008	0.00000	101.69112				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		101.74923	0.00000	101.68069				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		98.00798	0.00000	99.93691				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		101.47608	0.00000	101.41794				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.77548	0.00000	100.71136				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.80000		112.20283	3.80000	112.13687				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		101.78416	0.00000	101.71427				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		101.80383	0.00000	101.73319				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.78000		112.35919	3.78000	112.29332				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.88000		121.53981	1.84000	121.51383				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.80000		112.20283	3.80000	112.13687				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.86000		119.78980	2.82000	119.86142				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.93000		125.00719	2.89000	125.06812				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.88891	0.00000	100.81643				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		99.75754	0.00000	100.00045				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		99.79502	0.00000	102.32944				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		99.79130	0.00000	102.37315				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		101.53060	0.00000	101.47038				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		101.77109	0.00000	101.70170				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		105.56115	0.00000	105.50872				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		102.09448	0.00000	102.01274				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond	0.00000	102.01146		0.00000	101.93289			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	101.70269		0.00000	101.63326			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	99.80992		0.00000	102.15455			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	101.70051		0.00000	101.63117			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	104.40270		0.00000	104.36683			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	95.57157		0.00000	95.81849			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	91.56297		0.00000	91.73275			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.14962		100.00000	10.07441			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	13.71798		100.00000	13.61853			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.00000	140.70552		5.00000	142.75973			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	101.64766		0.00000	101.59917			0.00	0	32,180,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.63741		0.00000	101.58619			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	102.98468		0.00000	102.93164			0.00	0	200,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	103.06642		0.00000	103.01048			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.68152		0.00000	102.62388			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	102.18053		0.00000	102.12363			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	101.34685		0.00000	101.29116			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000	84.14179		0.00000	84.08738			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.89000	116.92305		2.92000	116.22342			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.79370		0.00000	100.73803			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	101.31802		10.38000	101.23154			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	101.31802		10.38000	101.23154			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	100.81260		0.00000	100.67324			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000	100.53871		0.00000	100.48935			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS107	On 30/01/2016	Spot Bond		0.00000	100.90596		0.00000	100.83554			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		3.03000	94.57948		3.06000	94.02570			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.90000	189.27062		2.93000	188.35863			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		3.00000	95.08692		2.25000	108.64833		6,000,000,000,000.00	2,000,000,000	23,300,000,000.00	
FRS36	On 07/12/2023	Spot Bond		2.99000	250.93611		3.00000	250.61255			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.49000	260.81109		2.50000	260.48374			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		3.21000	246.73513		3.22000	246.41328			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.93000	119.23982		2.93000	119.17819			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.73854		0.00000	100.67850			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.46000	119.48125		2.46000	119.42407			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.93143		0.00000	100.86834			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	101.16276		0.00000	101.10211			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.69776		0.00000	100.63678			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.87000	93.42432		2.90000	92.80635			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.18606		104.97509	14.07866			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	19.13200		101.07593	18.98885			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	12.20187		100.44759	13.57412			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	99.94727		0.00000	101.35687			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	20.69933		100.76967	20.54489			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.42000	104.69343		2.42000	104.64378			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
FRS84	On 30/03/2014	Spot Bond		0.00000	100.96947		0.00000	100.92234			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS85	On 31/01/2025	Spot Bond	2.67000	102.04565		2.62000	102.48892			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.35159		0.00000	98.34830			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.70000	101.75072		2.65000	102.19228			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.22298		0.00000	100.15513			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.69000	325.37267		2.70000	324.95981			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	101.07960		0.00000	101.03238			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.59405		0.00000	100.53102			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.56009		0.00000	100.50074			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.53345		0.00000	100.47695			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.22223		0.00000	100.16086			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.18239		0.00000	100.12578			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	100.44270		0.00000	100.36323			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	101.13833		0.00000	101.07684			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.52000	101.08990		6.55500	101.02069			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	7.07000	101.51697		7.12000	105.77871			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	8.14000	99.57918		8.19000	103.39463			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.57000	99.67652		8.59500	103.77484			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.71500	110.26312		8.75000	110.06257			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.14500	102.20412		9.17000	102.01982			6,288,102,000,000.00	687,600,000	1,377,800,000.00
FRX20	On 01/10/2020	Spot Bond	9.33500	101.01299		9.37500	100.74754			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.91000	87.56058		9.94500	87.30410			0.00	0	8,799,999,900.00
FRX24	On 10/12/2024	Spot Bond	10.04000	107.23040		10.06000	107.01001			0.00	0	900,000,000.00
FRX26	On 01/10/2026	Spot Bond	10.36000	98.08721		10.38500	97.89407			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.71000	91.06467		10.72500	90.87833			25,704,000,000,000.00	2,400,000,000	1,200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond	10.56000		79.96046		10.58000	79.74940			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		101.22231		0.00000	101.17380			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		101.29006		0.00000	101.23898			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		101.34477		0.00000	101.29162			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		101.36665		0.00000	101.31267			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		101.42129		0.00000	101.36523			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		101.50875		0.00000	101.44936			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		101.57434		0.00000	101.51246			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		101.85849		0.00000	101.78577			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000		100.29696		0.00000	100.24753			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.31305		0.00000	100.26094			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.32754		0.00000	100.27298			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.33098		0.00000	100.27585			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.34066		0.00000	100.28391			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.35523		0.00000	100.29603			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.36736		0.00000	100.30613			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.42066		0.00000	100.35050			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		101.40843		0.00000	101.34949			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		101.09354		0.00000	101.03329			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.83000		102.99204		9.85500	102.84560			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT28	On 05/05/2014	Spot Bond	0.00000		100.57966		0.00000	100.53507			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond	0.00000		99.88110		0.00000	99.83651			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRB94	On 29/04/2014	Spot Bond	0.00000	99.25877		0.00000	99.21429			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	100.66227		0.00000	100.60652			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.67926		0.00000	100.62228			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.71208		0.00000	100.65273			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.75279		0.00000	100.69049			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.80928		0.00000	100.74288			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	100.00005		0.00000	99.94377			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	101.21660		0.00000	101.16121			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.94778		0.00000	100.88996			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.88745		0.00000	100.83304			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	101.08642		0.00000	101.03271			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	99.98124		0.00000	99.92536			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.35115		0.00000	100.28910			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	101.15737		0.00000	101.10434			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.24266		0.00000	100.19006			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	101.51095		0.00000	101.44862			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.90983		0.00000	100.83800			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.83274		0.00000	100.77574			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	99.94390		0.00000	99.88783			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.68611		0.00000	100.62806			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB04	On 01/11/2019	Spot Bond		0.00000	100.69463		0.00000	100.63584			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond		0.00000	100.67377		0.00000	100.62885			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond		0.00000	100.56882		0.00000	100.52007			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	100.87411		0.00000	100.81456			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.53886	96.33529		8.59271	96.16137			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	100.92076		0.00000	100.85834			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.89118	104.41639		8.94498	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	100.98072		0.00000	100.91460			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.34093	104.41639		9.39468	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	101.05396		0.00000	100.98332			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	100.96093		0.00000	100.90005			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	101.08744		0.00000	101.02180			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	101.13137		0.00000	101.06326			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF04	On 17/02/2017	Spot Bond	0.00000	100.43999		0.00000	100.37714			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000	100.56156		9.89000	100.48115			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.78500	105.65205		8.81000	105.45285			1,144,685,500,000.00	130,300,000	3,140,500,000.00
HWAY23	On 07/12/2023	Spot Bond	2.26000	265.51123		2.27000	265.18219			0.00	0	8,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.24000	265.92475		2.25000	265.59556			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.70000	96.98586		9.72000	96.73921			30,369,730,000,000.00	3,130,900,000	7,401,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.62000	97.62212		9.64000	97.37111			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	39.36693		100.00000	39.07520			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	10.21796		100.00000	10.14224			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	62.72051		100.00000	62.25571			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	29.83023		100.00000	29.60917			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	16.53571		100.00000	16.41318			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	8.98648		100.00000	8.91914			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	2.06000	108.25574		2.06000	108.20748			30,901,004,250,000.00	15,000,487,500	75,598,507,100.00
I2038	On 31/01/2038	Spot Bond	2.27000	108.51828		2.30000	107.87265			4,359,484,379,000.00	1,920,477,700	70,159,236,600.00
I2046	On 31/03/2046	Spot Bond	2.32000	107.69980		2.32000	107.64961			23,200,000,000.00	10,000,000	45,473,731,800.00
I2050	On 31/12/2050	Spot Bond	2.35000	113.07452		2.35000	113.02142			287,170,000.00	122,200	27,645,415,400.00
IBC01	On 16/03/2015	Spot Bond	0.00000	92.30000		0.00000	92.15000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	8.07000	102.10443		8.12000	101.98900			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.78652		0.00000	100.73274			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.65808		0.00000	101.59929			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	99.88813		0.00000	99.83989			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	8.15500	99.88842		8.19000	99.82082			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.57000	101.57686		8.62000	101.41425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL22	On 15/03/2018	Spot Bond		9.18000	102.53435		9.20500	102.37427			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		8.08500	103.26925		8.12000	103.19690			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.78345		0.00000	100.72843			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.37072		0.00000	100.31520			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.85000	113.14662		4.85000	113.07126			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		8.39000	100.18825		8.44000	100.01143			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.64245		0.00000	100.58801			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.68036		0.00000	100.62264			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		1.70000	123.70527		1.66000	123.79186			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.53000	122.64298		2.53000	122.58358			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	101.67527		0.00000	101.62270			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	102.82111		0.00000	102.76439			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.85000	103.53325		8.87500	103.37560			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.41482		0.00000	100.36389			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	101.60705		0.00000	101.55243			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.39080		0.00000	100.33540			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		9.40500	96.40005		9.44000	96.19892			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.87500	89.60504		9.90000	89.43222			399,937,500,000.00	40,500,000	40,600,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.22659		0.00000	101.70492			0.00	54,000,000	20,400,000.00
IBL49	On 02/04/2018	Spot Bond		8.93000	97.85806		8.95500	97.70662			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.92500	97.04675		9.95000	96.85530			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.69308		0.00000	100.63914			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.71374		0.00000	100.65816			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL54	On 31/07/2016	Spot Bond	8.33000	98.44691		8.38000	98.27502			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	9.18500	97.01955		9.22000	96.82591			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.79088		0.00000	100.72916			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.45148		0.00000	100.39772			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.50000	100.62884		8.52500	100.49558			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	9.14500	100.77767		9.18000	100.56599			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	10.15000	101.22988		10.18500	100.93011			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00347		100.00000	0.00345			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.74052		0.00000	100.68715			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.77895		0.00000	100.72312			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.48500	97.63314		9.52500	97.37209			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.94525		5.00000	101.90376			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.94525		5.00000	101.90376			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.51976		5.00000	100.47862			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.94525		5.00000	101.90376			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	99.95624		4.00000	99.92345			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	102.38368		0.00000	102.30716			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	102.29751		0.00000	102.22277			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	101.63018		0.00000	101.55297			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000	88.86679		100.00000	86.96250			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	111.57510		9.20000	111.49242			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	101.40208		0.00000	101.33725			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	101.40208		0.00000	101.33725			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.46856		0.00000	100.40165			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.22268	100.00000	8.96193				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000		100.71949	0.00000	100.66631				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.58248	0.00000	100.52870				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.45708	0.00000	100.40342				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	10.07000		98.77865	10.12000	98.65126				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.20719	0.00000	100.15381				0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000		101.81945	0.00000	101.77240				0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.34008				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.03075	0.00000	99.95319				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		5.80932	100.00000	5.76579				0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond	100.00000		99.18478	100.00000	98.38275				0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond	100.00000		92.17172	100.00000	91.47870				0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000		84.54687	100.00000	82.82143				0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000		99.90884	100.00000	100.00000				0.00	0	0.00
INA411	On 11/03/2014	Spot Bond	5.80000		99.90475	5.80000	99.87304				0.00	0	0.00
INA412	On 18/03/2014	Spot Bond	100.00000		97.85523	100.00000	97.07447				0.00	0	0.00
INA414	On 01/04/2014	Spot Bond	5.80000		99.57279	5.80000	99.54129				0.00	0	0.00
INA415	On 08/04/2014	Spot Bond	5.90000		99.45341	5.90000	99.42145				0.00	0	0.00
INA416	On 15/04/2014	Spot Bond	5.90000		99.34162	5.90000	99.30973				0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	5.90000		99.23008	5.90000	99.19826				0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	5.90000		99.11879	5.90000	99.08704				0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	6.00000		98.99110	6.00000	98.95890				0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	6.00000		98.87847	6.00000	98.84634				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA421	On 20/05/2014	Spot Bond	6.00000		98.76610		6.00000	98.73404			0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	6.00000		98.73404		6.00000	98.62199			7,200,000,000,000.00	1,200,000,000	1,200,000,000.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.57918		0.00000	101.50566			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.67056		102.67531		11.80152	102.41277			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.67056		101.40736		11.80152	101.14807			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.63707		0.00000	101.56974			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		99.99970		0.00000	99.91977			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.60168		0.00000	101.53577			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.81546		6.50000	102.76126			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.72888		0.00000	101.65843			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		101.19342		0.00000	101.13688			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		97.39659		0.00000	97.40822			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		99.92280		0.00000	101.42807			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000		100.83751		0.00000	100.78768			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.89992		0.00000	100.84495			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000		100.47252		0.00000	100.42104			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond	0.00000		101.22109		0.00000	101.17208			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		101.58334		0.00000	101.51597			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.11940		0.00000	100.05967			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000		101.71712		0.00000	101.66986			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000		101.63479		0.00000	101.58671			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000		101.23763		0.00000	101.18615			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000		101.27320		0.00000	101.22212			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.95071			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING239	On 15/07/2014	Spot Bond	0.00000	100.77333		0.00000	100.72354			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.57055		0.00000	100.51941			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.45130		0.00000	100.40028			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.34088		0.00000	100.28984			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.33682		0.00000	100.28640			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.15959		0.00000	100.10986			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.68631		0.00000	101.60657			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.16423		0.00000	100.11404			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond	0.00000	99.06097		0.00000	99.01402			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond	100.00000	92.40506		100.00000	91.70854			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.97793		0.00000	100.92053			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	101.00074		0.00000	100.94210			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	101.01599		0.00000	100.95652			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	9.08000	102.82243		9.13000	102.61527			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	7.71000	104.10219		7.74500	104.03434			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000	101.72537		0.00000	101.66440			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.33000	105.72741		9.35500	105.57267			330,282,000,000.00	35,400,000	42,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	101.13059		0.00000	101.07240			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	101.09322		0.00000	101.03296			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.28995		0.00000	100.21688			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	101.66904		0.00000	101.60047			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	9.25000	103.76708		9.30000	103.62930			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	101.72266		0.00000	103.59284			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	0.00000		100.08702		0.00000	100.02147			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.62000		113.61901		3.62000	113.55389			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.95000		129.41705		3.97000	129.04837			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		101.39257		0.00000	101.32502			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		101.14958		0.00000	101.08316			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		101.13797		0.00000	101.07000			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		99.95709		0.00000	99.89305			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		101.51793		0.00000	101.45152			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	4.06000		89.33691		4.01000	89.70752			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	4.06000		96.33476		4.06000	96.27610			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		99.97721		0.00000	99.90965			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.56622		0.00000	100.49575			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.94968			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.47500		108.87111		12.51000	108.64837			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.98134		0.00000	100.90448			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.95000		129.41705		3.97000	129.04837			0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000		87.58813		100.00000	85.73767			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.17657		0.00000	100.12268			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.80254		0.00000	100.75088			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.35198		0.00000	100.30066			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond	5.80000		94.51797		5.80000	94.51796			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond	5.80000		99.87304		5.80000	99.84135			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond	5.80000		99.54129		5.80000	99.50981			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond	5.90000		99.42145		5.90000	99.38950			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA416	On 17/04/2014	Spot Bond	5.90000	99.30973	5.90000	99.27786					0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond	5.90000	99.19826	5.90000	99.16646					0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond	6.00000	98.95890	6.00000	98.92671					0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond	6.00000	98.84634	6.00000	98.81423					0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	6.00000	98.62199	100.00000	81.47321					0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.54712	0.00000	100.48442					0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.68474	0.00000	100.62595					0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.72738	0.00000	100.66816					0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	101.18216	0.00000	101.12841					0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	101.07545	0.00000	101.01883					0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	99.87172	0.00000	99.81646					0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.58456	0.00000	100.53173					0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.57314	0.00000	100.52235					0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.47850	0.00000	100.42785					0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.58186	0.00000	100.52924					0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.32619	0.00000	100.27187					0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.29323	0.00000	100.23037					0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.18903	0.00000	100.13031					0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	101.00084	0.00000	100.94219					0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	101.00847	0.00000	100.94941					0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	101.02372	0.00000	100.96384					0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.95507	0.00000	100.89890					0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.86744	0.00000	100.80830					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC022	On 29/07/2016	Spot Bond	0.00000	100.68469	0.00000	100.62590				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	99.82843	0.00000	101.44800				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.40217	0.00000	100.34514				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.21224	0.00000	100.15860				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.20997	0.00000	100.15690				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	57.82613	100.00000	57.39281				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	99.18478	100.00000	98.38275				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	84.68677	100.00000	84.10138				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	84.68677	100.00000	84.10138				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.80844	0.00000	100.74728				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	60.99926	100.00000	60.54723				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.16823	0.00000	101.10931				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	21.88471	100.00000	21.72072				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	101.03286	0.00000	100.97027				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	54.37547	100.00000	53.96801				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	55.59834	100.00000	55.18172				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	59.89260	100.00000	59.44877				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	57.71148	100.00000	57.38363				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	59.30328	100.00000	58.85889				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	55.08049	100.00000	54.54895				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.21031	0.00000	100.14348				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.86146	0.00000	100.78828				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.95000	140.25690	8.97000	139.96047			67,035,500,000,000.00	7,490,000,000	3,745,000,000.00	
LBK02	On 26/03/2015	Spot Bond	0.00000	101.65924	0.00000	101.60473				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK03	On 01/10/2016	Spot Bond		0.00000	101.44198		0.00000	101.38546			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.19409		0.00000	100.13489			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		100.00000	15.01939		100.00000	8.61079		7,750,000,000,000,000.00	77,500,000,000	13,300,000,000.00	
LEW01	On 31/10/2016	Spot Bond		0.00000	100.75800		0.00000	100.69890			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		9.43000	95.46052		9.45500	95.31793		901,508,000,000.00	95,600,000	102,000,000.00	
LGL03	On 03/04/2018	Spot Bond		9.58000	96.89743		9.60500	96.74332			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		10.02500	96.58817		10.05000	96.39637		290,725,000,000.00	29,000,000	41,000,000.00	
LHL01	On 13/12/2015	Spot Bond		0.00000	99.91525		0.00000	99.83107			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.07000	101.94383		11.12000	101.77515			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	99.90709		0.00000	99.81494			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.35134		0.00000	100.29162			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.37530		0.00000	100.31155			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.40398		0.00000	100.33542			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.63574		0.00000	100.58574			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.88446		0.00000	100.83399			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond		0.00000	99.66420		0.00000	99.62040			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond		0.00000	99.35793		0.00000	99.31416			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond		0.00000	98.95827		0.00000	98.91092			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond		100.00000	81.63265		100.00000	100.00000			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond		100.00000	80.57395		100.00000	100.00000			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	91.93955		100.00000	91.25000			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	59.20683		100.00000	58.87049			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ09U	On 14/11/2014	Spot Bond	100.00000		54.37547	100.00000	53.96801				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.15925	0.00000	100.10774				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		63.67988	100.00000	63.20269				0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond	100.00000		91.25000	100.00000	90.57072				0.00	0	0.00
MAQ14U	On 17/03/2014	Spot Bond	100.00000		98.11828	100.00000	97.33333				0.00	0	0.00
MAQ15U	On 02/04/2014	Spot Bond	100.00000		94.07216	100.00000	93.35038				0.00	0	0.00
MAQ16U	On 07/04/2014	Spot Bond	100.00000		92.87532	100.00000	92.17172				0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond	100.00000		87.95181	100.00000	87.32057				0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000		99.45085	0.00000	99.40750				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		101.11444	0.00000	101.06430				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.30085	0.00000	100.24940				0.00	0	1,040,000,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000		101.24156	0.00000	101.18942				0.00	0	2,000,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.87778	0.00000	100.82284				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		101.53734	0.00000	101.48313				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		102.25690	0.00000	102.19986				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		101.07297	0.00000	101.02317				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		101.51280	0.00000	101.45949				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		99.99997	0.00000	99.95275				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.31685	0.00000	100.26622				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.45106	0.00000	100.40140				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.48688	0.00000	100.43321				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		95.00802	100.00000	94.29547				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		75.20436	100.00000	64.53800				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		58.13647	100.00000	57.70083				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP24U	On 22/03/2016	Spot Bond	100.00000		16.28540	100.00000	16.16472				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		39.75929	100.00000	39.46465				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.32500		102.42595	9.36000	102.21036				0.00	0	150,100,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		99.93932	0.00000	99.87881				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		99.94385	0.00000	99.88777				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		101.44575	0.00000	101.39095				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		102.63985	0.00000	102.58157				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		102.66074	0.00000	102.60202				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		102.76512	0.00000	102.70426				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		101.01590	0.00000	100.95595				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		101.07369	0.00000	101.01094				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.66500		103.50059	8.69000	103.37160				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.39500		101.41738	9.43000	101.20697				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	10.16000		100.94504	10.20000	100.65094				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	7.02500		103.77274	7.06000	103.68731				0.00	0	5,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		101.35569	0.00000	101.30212				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		101.41037	0.00000	101.35472				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.22500		102.37915	10.25500	102.16742				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	8.07000		100.48638	8.12000	100.35000			412,377,000,000.00		51,100,000	4,811,100,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.19641	0.00000	100.13617				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.59000		100.19921	9.61500	100.05466				0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		8.58993	100.00000	10.65785				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.18829	0.00000	100.13049				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MQB02	On 31/05/2017	Spot Bond	9.29000	100.10720		9.31500	99.96475			416,192,000,000.00	44,800,000	174,900,000.00
MTN02	On 13/07/2014	Spot Bond	6.51000	102.80306		6.54500	102.73694			30,206,400,000,000.00	4,640,000,000	4,270,300,000.00
MTN03	On 13/07/2015	Spot Bond	8.17000	102.91550		8.22000	102.78362			0.00	0	430,000,000.00
MTN04	On 13/07/2017	Spot Bond	9.23000	104.08337		9.25500	103.93369			0.00	0	40,100,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.25452		100.89771	6.20727			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.33806		100.61875	6.29030			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	100.44250		0.00000	100.38758			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.44961		0.00000	100.39380			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.45607		0.00000	100.39944			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.45914		0.00000	100.40210			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.49832		0.00000	100.43640			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.54373		0.00000	100.47611			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.40122		100.00000	0.39821			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.40122		100.00000	0.39821			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.50000	95.28222		9.53500	95.01472			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	8.02000	98.46657		8.07000	98.29733			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.82883		0.00000	100.77868			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.74500	98.48875		9.77000	98.29298			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	101.01545		0.00000	100.96622			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.41980		0.00000	100.36582			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	101.76347		0.00000	101.70835			0.00	210,000,000	210,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.54348		0.00000	100.49027			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		101.43762		0.00000	101.38128			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.64171		0.00000	100.58914			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.35594		0.00000	100.30338			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.77000		103.75651		7.82000	108.88474			0.00	0	710,100,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.13783		0.00000	101.90219			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	9.22500		109.20429		9.26000	108.96627		412,357,500,000.00		44,700,000	44,900,000.00
NBK4	On 28/10/2024	Spot Bond	11.12500		32.56593		11.15000	32.45990			0.00	0	800,000,000.00
NBK6A	On 19/04/2015	Spot Bond	8.17000		105.33132		8.22000	105.20872			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.88741		0.00000	100.82705			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.94053		0.00000	100.87687			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	7.94500		103.87844		7.98000	103.80917			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		101.31511		0.00000	101.26517			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.52000		105.87754		8.57000	105.71142		241,116,000,000.00		28,300,000	57,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		101.35329		0.00000	101.29718			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		100.27025		0.00000	100.20727			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		101.40060		0.00000	101.33495			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		101.20176		0.00000	101.13921			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		101.03308		0.00000	100.97049			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.13898	0.00000	100.07706				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	88.35830	0.00000	88.30286				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.13130	0.00000	100.07261				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	100.73878	0.00000	100.67925				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.81296	0.00000	100.74809				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.70094	0.00000	100.64092				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	101.11509	0.00000	101.05027				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	84.54166	0.00000	84.48434				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	99.88586	0.00000	99.83665				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	99.88115	0.00000	99.82992				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.55400	0.00000	101.50041				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.43518	0.00000	100.37342				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	99.80986	0.00000	101.42307				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	99.82066	0.00000	101.33892				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.12188	0.00000	101.06122				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	99.82726	0.00000	101.28736				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	99.81869	0.00000	101.27646				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	99.81883	0.00000	101.27542				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.71471	0.00000	100.65905				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	99.78949	0.00000	100.62821				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.29500	105.83243	10.32000	105.55124				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	99.79085	0.00000	100.51995				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.33000	104.30268	10.35500	104.00390				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN87	On 20/03/2024	Spot Bond		0.00000	99.78949		0.00000	100.33463			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		100.00000	8.98828		100.00000	8.64389			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		9.02000	101.91480		9.07000	101.76947			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	103.25085		0.00000	103.17686			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.21607		0.00000	100.14936			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.95355		0.00000	100.90387			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.68000	112.71611		12.70500	112.51009			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	110.45079		0.00000	110.36482			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond		0.00000	101.45952		0.00000	101.41438			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.14981		0.00000	100.02838			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.50000	160.41820		2.50000	160.34109			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		9.27500	101.49756		9.30000	101.30266			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond		0.00000	101.33570		0.00000	101.29118			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.90500	102.89937		9.93500	102.67463			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.26483		0.00000	100.20806			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.35653		0.00000	100.30579			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.25204		0.00000	100.19803			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.24967		0.00000	100.19615			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.25919		0.00000	100.20364			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		10.10500	103.40527		10.13500	103.14928			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.26875		0.00000	100.21117			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.25926		0.00000	100.20371			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.26488		0.00000	100.20811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C10	On 22/05/2020	Spot Bond		10.30500	102.88949		10.33500	102.66295			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.28394		0.00000	100.22311			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.27256		0.00000	100.21417			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.26867		0.00000	100.21109			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.34040		0.00000	100.26742			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.31743		0.00000	100.24939			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.27625		0.00000	100.21705			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond		7.52000	104.52670		7.57000	104.45516			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		9.06500	115.35657		9.10000	115.13008			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond		9.41500	120.88389		9.45500	120.53359			0.00	0	700,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.39500	163.88637		2.39500	163.80900			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.63000	123.72562		9.65000	123.45091			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.85795		0.00000	100.79938			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.83396		0.00000	100.77688			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.90371		0.00000	100.84337			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.73441		0.00000	100.67719			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	101.44968		0.00000	101.39583			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	101.42912		0.00000	101.37003			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.20583		0.00000	100.14892			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.21324		0.00000	100.15430			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.22004		0.00000	100.15213			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.28056		0.00000	100.19444			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	15.83780		100.00000	15.71912			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	29.16119		100.00000	28.94509			0.00	0	0.00

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	7.30000	105.71855		7.35000	105.57878			10,046,260,000,000.00	1,376,200,000	176,500,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	14.76343		100.00000	14.65280			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	97.38000		0.00000	96.44000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	45.05151		100.00000	44.71765			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.44315		0.00000	100.38815			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.69237		0.00000	100.63820			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.17178		0.00000	100.11828			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.10046		100.00000	56.66947			0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000	100.41636		0.00000	100.36832			0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000	100.28825		0.00000	100.24021			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	101.81077		0.00000	101.75586			0.00	0	10,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000	102.09401		0.00000	102.03471			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.04196		0.00000	101.57974			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	99.87358		0.00000	101.32500			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	99.87569		0.00000	101.30097			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	99.87074		0.00000	101.44364			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	99.86880		0.00000	101.37960			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	99.87320		0.00000	101.32937			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	99.86357		0.00000	101.52677			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	99.86307		0.00000	101.44512			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	99.86861		0.00000	101.38179			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	99.85566		0.00000	101.61863			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	99.85637		0.00000	101.52153			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2D1H	On 15/06/2036	Spot Bond	0.00000	99.86326		0.00000	101.44294			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.66433		0.00000	100.60962			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.68714		0.00000	100.63079			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.69740		0.00000	100.64031			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.72019		0.00000	100.66147			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.81814		0.00000	100.75237			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.84090		0.00000	100.77349			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.81183		0.00000	100.74847			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	7.07000	103.00633		7.12000	102.92109			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.88000	96.58412		6.91500	96.51294			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.37000	38.05432		8.39000	37.94263			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	7.07000	108.89669		7.12000	108.75870		3,931,337,130,000,000.00	56,059,000,000	74,916,100,000.00	
R158	On 15/09/2015	Spot Bond	7.07000	108.89669		7.12000	108.75870			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.97000	90.14815		7.02000	90.03075			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	7.07000	114.39169		7.12000	114.20187			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.90000	84.32194		6.95000	84.17190			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.55000	117.23767		8.57000	116.98727		9,376,652,526,300,000.00	96,684,506,000	56,698,329,700.00	
R187P	On 21/12/2026	Spot Bond	8.29000	35.40440		8.31000	35.29390			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.21000	32.98977		8.23000	32.88068			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.99000	271.15995		1.99000	271.04086		3,208,875,000,000.00	1,612,500,000	29,488,295,300.00	
R201	On 21/12/2014	Spot Bond	6.51000	103.56518		6.54500	103.48348			0.00	0	04,000,000,000.00
R202	On 07/12/2033	Spot Bond	2.10000	212.69911		2.10000	212.60379		15,187,200,000,000.00	7,232,000,000	54,947,600,000.00	
R2023	On 28/02/2023	Spot Bond	8.45000	95.86455		8.48500	95.58906		3,704,681,110,000,000.00	38,423,800,000	34,523,700,000.00	
R203	On 15/09/2017	Spot Bond	7.73000	101.46201		7.75500	101.32175		1,633,052,168,000,000.00	11,261,600,000	49,828,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 31/01/2030	Spot Bond		8.95500	92.81062		8.96500	92.66427			1,625,932,485,000,000.00	81,567,000,000	43,887,900,000.00
R2037	On 31/01/2037	Spot Bond		9.10500	95.09721		9.12000	94.89058			1,842,032,550,000,000.00	02,310,000,000	52,913,000,000.00
R204	On 21/12/2018	Spot Bond		7.97500	101.81489		8.01000	101.61210			1,051,920,364,000,000.00	31,902,240,000	76,988,300,000.00
R2048	On 28/02/2048	Spot Bond		9.21500	95.42308		9.23500	95.15541			1,058,385,139,000,000.00	14,854,600,000	53,740,900,000.00
R207	On 15/01/2020	Spot Bond		8.22500	96.60914		8.25000	96.43342			2,166,014,270,000,000.00	63,345,200,000	309,111,600,100.00
R208	On 31/03/2021	Spot Bond		8.33500	94.64859		8.37500	94.38577			7,176,030,835,850,000.00	60,951,510,000	84,733,803,300.00
R209	On 31/03/2036	Spot Bond		9.05000	76.20951		9.07000	76.00465			1,111,124,801,860,000.00	22,776,221,200	46,847,310,600.00
R210	On 31/03/2028	Spot Bond		2.05000	160.98217		2.05000	160.91068			72,768,850,000,000.00	35,497,000,000	23,257,100,000.00
R211	On 31/01/2017	Spot Bond		1.00000	126.14226		1.00000	126.09704			1,657,200,000,000.00	1,657,200,000	24,367,200,000.00
R212	On 31/01/2022	Spot Bond		1.96000	127.68493		1.96000	127.62906			1,909,040,000,000.00	974,000,000	94,280,000,000.00
R213	On 28/02/2031	Spot Bond		8.93000	83.47979		8.94500	83.30672			3,415,360,444,359,000.00	82,459,176,300	58,106,882,600.00
R214	On 28/02/2041	Spot Bond		9.13500	73.92023		9.15500	73.71153			3,878,526,424,500,000.00	24,578,700,000	76,307,200,000.00
R225C	On 15/03/2014	Spot Bond		6.37000	99.91282		6.40500	99.85981			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		6.48000	96.77640		6.51500	96.70815			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		7.13000	93.14375		7.18000	93.04377			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.97000	90.14815		7.02000	90.03075			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.89000	87.24803		6.94000	87.11389			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.90000	84.32194		6.95000	84.17190			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		6.56500	98.18111		6.60000	98.11933			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		6.51500	95.10420		6.55000	95.02847			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		7.04000	91.50582		7.09000	91.39665			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.91000	88.59254		6.96000	88.46635			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.89000	85.67170		6.94000	85.52912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R330C	On 21/12/2016	Spot Bond	6.95000	82.68504	7.00000	82.52713	0.00	0	0.00				
R331C	On 21/06/2017	Spot Bond	7.70500	78.02025	7.73000	77.90991	0.00	0	0.00				
R332C	On 21/12/2017	Spot Bond	7.75500	74.98934	7.78000	74.87398	0.00	0	0.00				
R333C	On 21/06/2018	Spot Bond	7.98000	71.52391	8.01500	71.37465	0.00	0	0.00				
R334C	On 21/12/2018	Spot Bond	7.96000	68.84291	7.99500	68.68778	0.00	0	0.00				
R335C	On 21/06/2019	Spot Bond	7.94000	66.27515	7.97500	66.11477	0.00	0	0.00				
R336C	On 21/12/2019	Spot Bond	7.93000	63.77996	7.96500	63.61496	0.00	0	0.00				
R337C	On 21/06/2020	Spot Bond	8.18500	60.40995	8.21000	60.27888	0.00	0	0.00				
R338C	On 21/12/2020	Spot Bond	8.16500	58.11056	8.19000	57.97760	0.00	0	0.00				
R339C	On 21/06/2021	Spot Bond	8.25500	55.48083	8.29500	55.28879	0.00	0	0.00				
R340C	On 21/12/2021	Spot Bond	8.22500	53.40125	8.26500	53.20629	0.00	0	0.00				
R341C	On 21/06/2022	Spot Bond	8.19500	51.41444	8.23500	51.21700	0.00	0	0.00				
R342C	On 21/12/2022	Spot Bond	8.16500	49.51585	8.20500	49.31631	0.00	0	0.00				
R343C	On 21/06/2023	Spot Bond	8.12500	47.74369	8.16500	47.54228	0.00	0	0.00				
R344C	On 21/12/2023	Spot Bond	8.08500	46.05269	8.12500	45.84972	0.00	0	0.00				
R345C	On 21/06/2024	Spot Bond	8.49000	42.52822	8.51000	42.41527	0.00	0	0.00				
R346C	On 21/12/2024	Spot Bond	8.45000	40.96558	8.47000	40.85297	0.00	0	0.00				
R347C	On 21/06/2025	Spot Bond	8.41000	39.47553	8.43000	39.36334	0.00	0	0.00				
R348C	On 21/12/2025	Spot Bond	8.37000	38.05432	8.39000	37.94263	0.00	0	0.00				
R349C	On 21/06/2026	Spot Bond	8.33000	36.69839	8.35000	36.58727	0.00	0	0.00				
R350C	On 21/12/2026	Spot Bond	8.29000	35.40440	8.31000	35.29390	0.00	0	0.00				
R351C	On 21/06/2027	Spot Bond	8.25000	34.16919	8.27000	34.05937	0.00	0	0.00				
R352C	On 21/12/2027	Spot Bond	8.21000	32.98977	8.23000	32.88068	0.00	0	0.00				
RCSB01	On 16/03/2014	Spot Bond	0.00000	102.26087	0.00000	102.17632	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB03	On 15/07/2016	Spot Bond		0.00000	101.27816		0.00000	101.20181			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.29508		0.00000	100.22644			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	101.31321		0.00000	101.23767			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	101.14174		0.00000	101.07033			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	13.42748		100.00000	13.32686			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	6.14646		100.00000	6.10091			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.07230		0.00000	100.01806			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	101.24925		0.00000	101.19105			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	99.98098		0.00000	99.92429			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	102.02801		0.00000	101.97305			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	99.75703		0.00000	101.16346			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond		0.00000	100.38827		0.00000	100.33974			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	100.42786		0.00000	100.37438			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.86068		0.00000	100.80196			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.35057		0.00000	100.29219			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	101.08724		0.00000	101.02734			0.00	225,000,000	275,000,000.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.66860		0.00000	100.60845			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	99.99989		0.00000	99.94410			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	101.03694		0.00000	100.98411			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.83564		0.00000	100.77733			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	101.85695		0.00000	101.80893			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.19199		0.00000	100.13344			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES30	On 07/03/2021	Spot Bond	100.00000		7.72981	100.00000	100.00000				4,000,000,000,000,000.00	40,000,000,000	40,000,000,000.00
RESB01	On 03/06/2014	Spot Bond	0.00000		100.13066		0.00000	100.07193			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000		100.89266		0.00000	100.80896			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		101.98529		0.00000	101.89210			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		101.21768		0.00000	101.11999			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		101.09156		0.00000	101.00404			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		101.09156		0.00000	101.00404			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		102.02542		0.00000	101.93779			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		102.27405		0.00000	102.17599			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		99.99970		0.00000	99.91977			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		103.37716	12.35000	103.27454				0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		100.00007		0.00000	99.93379			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.28319	100.00000	13.18365				0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000		99.99992		0.00000	99.93807			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.44768		0.00000	100.38263			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		101.09297		0.00000	101.02745			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.93350		0.00000	100.86903			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.30537		0.00000	100.23430			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.30770	100.00000	2.29079				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		10.01729	100.00000	9.94305				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		23.06786	100.00000	22.89500				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.75004	100.00000	13.69956				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		18.44769	100.00000	18.30946				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPS001	On 16/11/2022	Spot Bond	0.00000		104.49836	0.00000	104.36120				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		101.66655	0.00000	101.53855				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.63500		105.51068	9.67500	105.22405				270,743,500,000.00	28,100,000	628,200,000.00
RW23	On 10/12/2023	Spot Bond	9.70000		101.14212	9.73500	100.84746				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.08000		103.75487	10.09500	103.55585				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		97.67751	0.00000	97.61518				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.32000		109.09180	8.37000	108.89426				0.00	0	1,600,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.29856	0.00000	100.23395				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.78000		102.23120	9.80500	102.07422				0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.85986	0.00000	100.79745				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		99.85772	0.00000	99.79642				0.00	1,000,000,000	1,000,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.84748	0.00000	100.78328				0.00	800,000,000	400,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.88149	0.00000	100.81620				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.86343	0.00000	100.79936				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	8.17000		104.44299	8.22000	104.31615				0.00	0	1,080,100,000.00
SBK9	On 10/04/2018	Spot Bond	9.57500		99.57372	9.61000	99.38358				0.00	0	400,100,000.00
SBK111	On 09/04/2014	Spot Bond	2.60000		133.56529	2.60000	133.49999				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.53000		106.73834	8.58000	106.59124				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.39000		106.94273	8.44000	106.79648				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.32000		107.04513	8.37000	106.89931				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	9.13000		97.29332	9.15500	97.14872				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.46500		106.83317	8.51500	106.68646				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.43000		106.88428	8.48000	106.73779				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN45	On 15/09/2017	Spot Bond	0.00000		99.87170		0.00000	99.81644			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.10641		0.00000	100.06648			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		101.76342		0.00000	101.69110			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		101.24616		0.00000	101.18427			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.78000		104.50688		8.80500	104.35763			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		101.12551		0.00000	101.07037			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		101.40567		0.00000	101.34749			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		105.56349		0.00000	105.49869			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.48500		105.72286		9.52500	105.43026			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.20000		102.13075		10.22000	101.90990			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.45315		0.00000	100.38879			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.94599		0.00000	100.89495			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.54705		0.00000	100.48924			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		103.02973		0.00000	102.96904			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	9.07500		101.73742		9.11000	101.52049			1,623,517,500,000.00	178,900,000	1,179,400,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		8.97803		100.00000	8.91790			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	10.05000		100.98863		10.08500	100.68906			20,100,000,000,000.00	2,000,000,000	1,000,000,000.00
SBS3	On 25/05/2026	Spot Bond	9.25000		94.76764		9.27000	94.55979			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	10.03500		95.12187		10.07500	94.84440			0.00	0	20,500,000.00
SBS9	On 07/07/2016	Spot Bond	8.25000		108.52372		8.30000	108.34222			768,075,000,000.00	93,100,000	93,300,000.00
SBSI11	On 07/12/2023	Spot Bond	2.52000		260.20546		2.53000	259.87834			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.70000		123.70527		1.66000	123.79186			1,700,000,000,000.00	1,000,000,000	1,000,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		104.72000		0.00000	104.70000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		10.60513		100.00000	10.52654			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.27000		121.76242		2.23000	121.84154			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.81546		6.50000	102.76126			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		99.82966		0.00000	99.76672			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		101.30660		0.00000	101.24591			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		103.06792		0.00000	103.00398			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.76000		98.88619		9.78500	98.74040			0.00	0	820,400,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.90416		0.00000	100.84308			0.00	865,540,000	865,540,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		101.06926		0.00000	101.01025			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		101.41554		0.00000	101.35489			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		101.26913		0.00000	101.21634			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.58973		0.00000	100.53771			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		9.00904		100.00000	8.94153			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		99.96205		0.00000	99.90526			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.37000		103.34929		8.42000	103.16870			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.57500		97.43799		9.61000	97.24063			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	9.08000		97.43853		9.10500	101.41096			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.38514		0.00000	100.32995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA2		On 21/08/2016	Spot Bond	0.00000	100.32833		0.00000	100.27034			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.45765		0.00000	100.40155			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.33069		0.00000	100.27230			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	100.78068		0.00000	100.71978			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.83000	103.51433		8.85500	103.38881			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	101.10015		0.00000	101.04406			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	101.34016		0.00000	101.28540			0.00	0	100,000,000.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.93542		0.00000	100.87718			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	10.01500	94.42718		10.05500	94.18177			0.00	0	2,559,200,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.14180		0.00000	100.07867			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	101.45948		0.00000	101.39569			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.76734		0.00000	100.70576			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.94300	87.05426		9.98300	86.80578			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	10.00500	86.77740		10.04500	86.52945			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	7.75500	102.62063		7.79000	102.52968			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	9.48500	91.20195		9.51000	91.02841			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	99.84114		0.00000	101.53240			0.00	1,200,000,000	300,000,000.00
SSN009		On 15/09/2017	Spot Bond	8.91000	97.93422		8.93500	97.79026			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	7.97000	107.55914		8.02000	107.41548			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.81000	100.67747		2.76000	101.11283			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.92500	98.17659		8.97000	97.93745			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.47145		0.00000	100.42140			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.30420		0.00000	100.22648			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.23970		0.00000	100.17916			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN017	On 21/12/2026	Spot Bond	9.97000	106.03081		9.99500	105.76263			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.12482		0.00000	100.06889			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	99.46435		0.00000	99.36066			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	99.84990		0.00000	101.44615			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.16000	74.86813		10.20000	74.55012			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000	100.12584		0.00000	100.01634			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000	100.82717		0.00000	100.77510			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.86687		0.00000	100.80659			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	0.00000	99.98525		0.00000	99.94101			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond	0.00000	99.88171		0.00000	99.83735			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond	0.00000	99.34948		0.00000	99.30512			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond	0.00000	99.24541		0.00000	99.20103			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000	99.24566		0.00000	99.20128			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond	0.00000	99.10329		0.00000	99.05525			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond	0.00000	98.97763		0.00000	98.92970			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000	98.96162		0.00000	98.91370			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond	0.00000	98.92872		0.00000	98.88075			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000	98.93022		0.00000	98.88232			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000	98.86425		0.00000	98.81626			0.00	3,200,000,000	800,000,000.00
SY1055	On 19/03/2014	Spot Bond	0.00000	99.65011		0.00000	99.63511			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000	98.83050		0.00000	98.78244			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	98.73891		0.00000	98.69041			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1058	On 03/04/2014	Spot Bond	0.00000	99.61661		0.00000	99.56869			0.00	0	0.00
SY1060	On 07/04/2014	Spot Bond	100.00000	92.87532		100.00000	100.00000			0.00	0	0.00
SY1061	On 09/06/2014	Spot Bond	100.00000	80.04386		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.53000	106.47196		7.58000	106.33114			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	9.15000	102.91398		9.17000	102.69834			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	78.17454		100.00000	77.70075			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	60.24463		100.00000	59.79819			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	26.71059		100.00000	26.51043			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	7.31500	99.79999		7.35000	103.75340			0.00	0	220,000,000.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.76742		0.00000	100.71444			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.62909		0.00000	100.57595			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.32697		0.00000	100.27686			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.12552		0.00000	100.06926			0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000	99.33650		0.00000	99.29323			0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000	86.69430		0.00000	88.79520			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.27483		0.00000	100.22516			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.62517		0.00000	100.57211			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.32000	101.77739		8.37000	101.60151			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.81990		0.00000	100.76200			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.84633		0.00000	100.78679			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	101.08795		7.83000	101.02363			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.80536		0.00000	100.74836			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.83841		0.00000	100.77935			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.78194		0.00000	100.71974			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.80536	0.00000	100.74836				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.83841	0.00000	100.77935				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	100.99602	7.16000	100.93716				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.90312	0.00000	100.84004				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.89784	0.00000	100.83509				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	101.02441	0.00000	100.95377				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	101.00729	0.00000	100.93772				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	101.52269	0.00000	101.42081				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	101.46391	0.00000	101.36573				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.80404	0.00000	100.74712				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.84633	0.00000	100.78679				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	101.11559	8.73000	101.09173				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.80007	0.00000	100.74340				0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.83841	0.00000	100.77935				0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.44500	96.67160	9.49000	96.49313				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.90575	0.00000	100.84251				0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.89123	0.00000	100.82889				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	101.02178	0.00000	100.95130				0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	101.01651	0.00000	100.94636				0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	101.43123	0.00000	101.33511				0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	101.43646	0.00000	101.34001				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.85416	0.00000	100.79584				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.55533	101.06155	6.50630				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.80007		0.00000	100.74340			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	109.59994		0.00000	109.54230			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.91896		0.00000	100.85488			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.97170		0.00000	100.90435			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	101.52791		0.00000	101.42571			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.26380		0.00000	101.20891			0.00	0	210,000,000.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.83415		0.00000	100.77707			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.84749		0.00000	100.78959			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.83415		0.00000	100.77707			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.84749		0.00000	100.78959			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.85416		0.00000	100.79584			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.82614		0.00000	100.76956			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.84749		0.00000	100.78959			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.92083		0.00000	100.85841			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.92083		0.00000	100.85841			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.92083		0.00000	100.85841			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.02744		0.00000	100.95844			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.05407		0.00000	100.98343			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.02078		0.00000	100.95219			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.55248		0.00000	101.45102			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.58564		0.00000	101.48212			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.57238		0.00000	101.46968			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.82000	107.55487		8.87000	107.42360			440,118,000,000.00	49,900,000	1,060,000,000.00
TL20	On 22/02/2020	Spot Bond	8.40000	89.32648		8.43000	89.14076			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN17	On 14/11/2017	Spot Bond	8.64000	104.82986		8.66500	104.67793			31,968,000,000.00	3,700,000	5,948,800,000.00
TN20	On 17/09/2020	Spot Bond	9.53500	104.40829		9.57500	104.13126			630,263,500,000.00	66,100,000	15,866,400,000.00
TN23	On 06/11/2023	Spot Bond	9.63000	110.92279		9.66500	110.60900			3,852,000,000,000.00	400,000,000	10,740,000,000.00
TN25	On 19/08/2025	Spot Bond	9.70000	99.12344		9.72000	98.91054			0.00	0	14,410,000,000.00
TN27	On 14/11/2027	Spot Bond	9.69500	96.87332		9.71500	96.65404			1,982,627,500,000.00	204,500,000	6,967,400,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.65265		0.00000	100.59932			0.00	1,600,000,000	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.26673		0.00000	100.20956			0.00	3,411,715,900	2,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.50527		0.00000	100.45061			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.40783		0.00000	100.34998			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.41870		0.00000	100.35931			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.41976		0.00000	100.36020			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.47309		0.00000	100.40589			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.58368		0.00000	100.50066			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.99493		0.00000	100.94100			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.07904		0.00000	101.02334			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.10481		0.00000	101.04787			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.26806		10.00000	100.18757			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.26138		9.75000	100.18290			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.26156		100.00000	10.18238			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	99.44157		0.00000	99.39748			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	99.32806		0.00000	99.28424			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	99.00772		0.00000	98.96262			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	98.82915		0.00000	98.78525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP148	On 20/03/2014	Spot Bond	0.00000	99.85173		0.00000	99.80725			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000	99.62922		0.00000	99.58472			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	96.73864		0.00000	96.69115			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000	99.21593		0.00000	99.17155			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	96.03269		0.00000	95.98470			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	95.85971		0.00000	95.81230			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	98.57263		0.00000	98.52707			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	97.89085		0.00000	97.84432			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	94.74709		0.00000	94.69754			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	97.42883		0.00000	97.37740			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	93.63668		0.00000	93.57918			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	97.22387		0.00000	97.17308			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	93.56862		0.00000	93.52426			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	100.00000	50.47702		100.00000	50.19026			0.00	0	7,000,000,000.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.29879		100.00000	12.20664			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000	93.10308		100.00000	92.41513			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000	100.83847		0.00000	100.79355			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond	0.00000	100.80852		0.00000	100.76360			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond	0.00000	100.77858		0.00000	100.73366			0.00	0	0.00
TWC03U	On 15/04/2014	Spot Bond	100.00000	93.68212		100.00000	100.00000			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond	0.00000	100.73366		0.00000	100.68874			0.00	0	0.00
TWC041	On 12/03/2014	Spot Bond	0.00000	100.69148		0.00000	100.64734			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond	0.00000	100.70371		0.00000	100.65879			0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond	0.00000	100.32247		0.00000	100.27410			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC044	On 15/08/2014	Spot Bond	0.00000	100.32746	0.00000	100.27732				0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000	100.29219	0.00000	100.24349				0.00	0	0.00
TWC43U	On 12/03/2014	Spot Bond	100.00000	99.45504	100.00000	98.64864				0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000	100.89112	0.00000	100.83971				0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000	100.36740	0.00000	100.31229				0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	0.00000	100.78427	0.00000	100.73903				0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000	100.32740	0.00000	100.27829				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.73500	105.03363	9.77500	104.74697				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.98075	0.00000	100.92685				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.95405	0.00000	100.88957				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	101.38798	0.00000	101.31740				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	10.07000	100.26006	10.09500	100.10599				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	101.09848	0.00000	101.04739				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	101.13748	0.00000	101.08530				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.53747	0.00000	100.48056				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.55553	0.00000	100.49667				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.55636	0.00000	100.49741				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	101.23415	0.00000	101.17719				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	101.27245	0.00000	101.21382				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.43000	113.64361	7.48000	113.46707				0.00	0	12,210,100,000.00
WS05	On 01/08/2018	Spot Bond	1.48000	232.29043	1.48000	232.19793				0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	7.37000	104.38238	7.42000	104.26129				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.23500	104.63833	8.26000	104.49783				0.00	0	8,700,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP3	On 28/05/2019	Spot Bond	8.53000	104.45949		8.56500	104.24034			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.85000	103.21764		8.87500	103.02535			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.87500	103.16779		8.91500	102.88280			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	7.02000	91.36178		7.07000	91.25146			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	6.53500	99.62542		6.57000	99.56986			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.54500	98.03121		6.58000	97.96896			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.95000	89.58456		7.00000	89.46416			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.52500	95.45921		6.56000	95.38476			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	7.02000	91.34437		7.07000	91.23395			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.92000	64.95422		7.95500	64.79096			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	32.67596		100.00000	32.49033			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	17.29579		100.00000	17.19754			0.00	0	0.00
Total for j-Bonds :										54,114,334,566,668,000.00	0,112,996,800	0346652564400.00
Grand Total:										54,114,335,831,065,500.00	0,113,100,328	0346656837221.00