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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 25/03/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R		On 26/03/2014	Any day expiry		10.78230	10.78230	10.88670	10.88670		14.86	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	18.34	0.00	0	6,000.00
\$ / R	10.10	Call	Any day expiry	682.30000	0.68230	786.70790	0.78671	682.300	23.78	0.00	0	0	6,000.00
\$ / R	10.90	Call	Any day expiry	5.44670	0.00545	41.95560	0.04196	5.447	17.23	0.00	0	0	2,000.00
\$ / R		On 27/03/2014	Any day expiry		10.78230	10.78230	10.88670	10.88670		14.64	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	56.05100	0.05605	28.51990	0.02852	56.051	14.64	0.00	0	0	500.00
\$ / R	11.75	Call	Any day expiry	0.01130	0.00001	0.04690	0.00005	0.011	32.40	0.00	0	0	500.00
\$ / R		On 31/03/2014	Any day expiry		10.78730	10.78730	10.89330	10.89330		13.23	0.00	0	0.00
\$ / R	10.70	Call	Any day expiry	127.56530	0.12757	215.69270	0.21569	127.565	13.84	0.00	0	0	500.00
\$ / R	10.92	Call	Any day expiry	29.37160	0.02937	71.17110	0.07117	29.372	14.14	0.00	0	0	1,500.00
\$ / R	11.00	Call	Any day expiry	16.13690	0.01614	45.20020	0.04520	16.137	14.75	0.00	0	0	500.00
\$ / R		On 01/04/2014	Any day expiry		10.78900	10.78900	10.89000	10.89000		13.40	0.00	0	0.00
\$ / R		On 02/04/2014	Any day expiry		10.79060	10.79060	10.89660	10.89660		13.51	0.00	0	0.00
\$ / R	10.68	Call	Any day expiry	154.17080	0.15417	241.25900	0.24126	154.171	13.89	0.00	0	0	10,000.00
\$ / R	10.72	Call	Any day expiry	127.19890	0.12720	209.40660	0.20941	127.199	13.76	0.00	0	0	400.00
\$ / R		On 25/04/2014	Any day expiry		10.82990	10.82990	10.93670	10.93670		13.31	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	0.00260	0.00000	0.00310	0.00000	0.003	22.17	0.00	0	0	6,000.00
\$ / R	9.94	Call	Any day expiry	892.63280	0.89263	998.80380	0.99880	892.633	14.01	0.00	0	0	6,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	151.86580	0.15187	113.20890	0.11321	151.866	13.23	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	9.00840	0.00901	13.71140	0.01371	9.008	19.46	0.00	0	500.00
\$ / R	On 26/05/2014	Any day expiry			10.88330	10.88330	10.99120	10.99120		13.65	0.00	0	10,150.00
\$ / R	On 27/05/2014	Any day expiry			10.88500	10.88500	10.99300	10.99300		13.68	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.06350	0.00006	0.05400	0.00005	0.063	19.15	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	769.71300	0.76971	871.78540	0.87179	769.713	12.94	0.00	0	5,500.00
\$ / R	On 28/05/2014	Any day expiry			10.88690	10.88690	10.99480	10.99480		13.71	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	203.91540	0.20392	162.51410	0.16251	203.915	13.52	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	32.95160	0.03295	41.13020	0.04113	32.952	19.23	0.00	0	500.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.91660	10.91660	11.02470	11.02470		13.85	421,096,928.40	38,574	1,453,071.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.50650	0.00051	0.44960	0.00045	0.506	17.51	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	0.73240	0.00073	0.62070	0.00062	0.732	17.00	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	0.77540	0.00078	0.65010	0.00065	0.775	16.94	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	10.93580	0.01094	8.90930	0.00891	10.936	13.83	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	11.86190	0.01186	9.65530	0.00966	11.862	13.74	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	21.91360	0.02191	16.79550	0.01680	21.914	13.44	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	24.09280	0.02409	18.52710	0.01853	24.093	13.39	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	24.85970	0.02486	19.13760	0.01914	24.860	13.38	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	35.83790	0.03584	27.93810	0.02794	35.838	13.22	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	38.02090	0.03802	29.69980	0.02970	38.021	13.19	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	105.78160	0.10578	81.44410	0.08144	105.782	13.17	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	128.34600	0.12835	100.24900	0.10025	128.346	13.29	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	149.98470	0.14998	118.52070	0.11852	149.985	13.39	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	157.67390	0.15767	125.06420	0.12506	157.674	13.42	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.81	Call	334.41250	0.33441	400.46080	0.40046	334.413	13.70	0.00	0	100.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	273.92260	0.27392	226.47960	0.22648	273.923	13.85	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.91	Put	279.73640	0.27974	0.00000	0.00000	279.736	13.89	27,973.64	100	100.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	270.15790	0.27016	0.00000	0.00000	270.158	14.04	1,350,789.50	5,000	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	251.16740	0.25117	301.89940	0.30190	251.167	14.22	0.00	0	14,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	334.56740	0.33457	277.19940	0.27720	334.567	14.22	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Call	247.52790	0.24753	297.66360	0.29766	247.528	14.26	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Put	340.92790	0.34093	282.96360	0.28296	340.928	14.26	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	243.94030	0.24394	293.48350	0.29348	243.940	14.29	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	217.03570	0.21704	261.99220	0.26199	217.036	14.59	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	210.78910	0.21079	254.64440	0.25464	210.789	14.66	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	207.73340	0.20773	251.04640	0.25105	207.733	14.70	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	193.12090	0.19312	233.79170	0.23379	193.121	14.88	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	187.57470	0.18757	227.22500	0.22723	187.575	14.96	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	122.23110	0.12223	148.56500	0.14857	122.231	16.08	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	705.63110	0.70563	623.86500	0.62386	705.631	16.08	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	106.95970	0.10696	129.60030	0.12960	106.960	16.49	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	64.87860	0.06488	78.01960	0.07802	64.879	18.15	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,148.27860	1.14828	1,053.31960	1.05332	1,148.279	18.15	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	61.08770	0.06109	73.49130	0.07349	61.088	18.34	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	48.98540	0.04899	58.78190	0.05878	48.985	19.09	0.00	0	15,489.00
\$ / R	On 18/06/2014	Any day expiry			10.92580	10.92580	11.03400	11.03400		13.99	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.94250	10.94250	11.05090	11.05090		14.06	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.42690	0.00043	0.38650	0.00039	0.427	18.54	0.00	0	4,700.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	369.47790	0.36948	435.03980	0.43504	369.478	13.82	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.94830	10.94830	11.05670	11.05670		14.05	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	239.20300	0.23920	197.50840	0.19751	239.203	13.76	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	59.49410	0.05949	69.53660	0.06954	59.494	19.40	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			11.00180	11.00180	11.11150	11.11150		14.39	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	1.21810	0.00122	1.03060	0.00103	1.218	18.10	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	455.29820	0.45530	521.66900	0.52167	455.298	14.02	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			11.00370	11.00370	11.11340	11.11340		14.40	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	264.93460	0.26493	222.52890	0.22253	264.935	14.00	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	431.25870	0.43126	371.81380	0.37181	431.259	14.72	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	124.01010	0.12401	142.31020	0.14231	124.010	17.97	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	79.38980	0.07939	90.24240	0.09024	79.390	19.73	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			11.04960	11.04960	11.16040	11.16040		14.63	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	116.42040	0.11642	97.65890	0.09766	116.420	13.55	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	164.39020	0.16439	186.09810	0.18610	164.390	17.74	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			11.05920	11.05920	11.17020	11.17020		14.62	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	283.77880	0.28378	240.93460	0.24093	283.779	14.09	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	98.35110	0.09835	109.86820	0.10987	98.351	20.00	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			11.06110	11.06110	11.17210	11.17210		14.61	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	2.46110	0.00246	2.09850	0.00210	2.461	17.80	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	466.56040	0.46656	527.83070	0.52783	466.560	14.42	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.09550	11.09550	11.20730	11.20730		14.74	12,205,050.00	1,100	16,510.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	9.17240	0.00917	7.76030	0.00776	9.172	16.64	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	10.72090	0.01072	9.07060	0.00907	10.721	16.48	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	11.14350	0.01114	9.42870	0.00943	11.143	16.44	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	13.23850	0.01324	11.32660	0.01133	13.238	16.19	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	48.16460	0.04816	41.82070	0.04182	48.165	14.23	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	68.17950	0.06818	59.36500	0.05936	68.179	13.68	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	99.40740	0.09941	83.26740	0.08327	99.407	13.62	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	103.24440	0.10324	86.61670	0.08662	103.244	13.61	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	107.19560	0.10720	90.06900	0.09007	107.196	13.61	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	140.57600	0.14058	119.43540	0.11944	140.576	13.56	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	172.38930	0.17239	147.67690	0.14768	172.389	13.52	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	187.07430	0.18707	160.78330	0.16078	187.074	13.51	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	315.43850	0.31544	354.68460	0.35468	315.438	15.92	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	213.31290	0.21331	239.21460	0.23921	213.313	17.36	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	174.71870	0.17472	195.62300	0.19562	174.719	18.15	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	164.95300	0.16495	184.59120	0.18459	164.953	18.38	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	160.34020	0.16034	179.34060	0.17934	160.340	18.50	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	154.81520	0.15482	173.04850	0.17305	154.815	18.64	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	125.75390	0.12575	139.93380	0.13993	125.754	19.53	0.00	0	10,000.00
\$ / R	On 26/09/2014	Any day expiry			11.11650	11.11650	11.22880	11.22880		14.76	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	298.38610	0.29839	255.72300	0.25572	298.386	14.10	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	113.06620	0.11307	124.84420	0.12484	113.066	20.40	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			11.12230	11.12230	11.23520	11.23520		14.76	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	4.07100	0.00407	3.39440	0.00339	4.071	17.52	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	542.22440	0.54222	605.27190	0.60527	542.224	14.45	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			11.18490	11.18490	11.29870	11.29870		15.15	0.00	0	0.00

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 29/10/2014	Any day expiry	10.80	Put	314.03830	0.31404	272.30620	0.27231	314.038	14.24	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	134.02410	0.13402	147.63540	0.14764	134.024	20.67	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			11.19750	11.19750	11.31140	11.31140		15.17	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	116.17850	0.11618	100.43870	0.10044	116.179	13.82	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	321.42280	0.32142	356.72000	0.35672	321.423	16.99	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			11.24130	11.24130	11.35590	11.35590		15.32	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	324.04480	0.32404	283.34340	0.28334	324.045	14.30	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	149.29420	0.14929	158.86390	0.15886	149.294	21.31	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.27680	11.27680	11.39190	11.39190		15.46	0.00	0	33,370.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	29.79360	0.02979	26.80040	0.02680	29.794	15.70	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	49.62680	0.04963	44.67110	0.04467	49.627	15.11	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	79.31110	0.07931	71.57610	0.07158	79.311	14.54	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	90.58880	0.09059	81.81180	0.08181	90.589	14.37	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	105.94810	0.10595	95.75850	0.09576	105.948	14.17	0.00	0	17,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	184.54580	0.18455	161.91560	0.16192	184.546	14.03	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	235.60350	0.23560	208.47910	0.20848	235.603	14.12	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	287.70310	0.28770	256.36200	0.25636	287.703	14.19	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	338.65830	0.33866	299.41200	0.29941	338.658	14.37	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	392.40960	0.39241	347.54250	0.34754	392.410	14.62	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	428.69290	0.42869	381.43860	0.38144	428.693	14.78	0.00	0	42,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	483.23020	0.48323	432.63190	0.43263	483.230	15.01	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Put	488.85370	0.48885	437.92690	0.43793	488.854	15.03	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	540.81350	0.54081	486.96770	0.48697	540.813	15.24	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	370.12910	0.37013	408.44200	0.40844	370.129	17.15	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	314.80560	0.31481	347.28740	0.34729	314.806	17.84	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	215.34250	0.21534	237.23510	0.23724	215.343	19.50	0.00	0	47,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	209.03100	0.20903	230.20610	0.23021	209.031	19.64	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	191.64480	0.19164	210.82300	0.21082	191.645	20.06	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	189.84460	0.18984	208.81550	0.20882	189.845	20.10	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	140.77050	0.14077	153.94460	0.15394	140.770	25.81	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.28310	11.28310	11.39820	11.39820		15.45	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	329.71610	0.32972	292.41190	0.29241	329.716	14.32	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	164.53160	0.16453	172.05090	0.17205	164.532	21.84	0.00	0	500.00
\$ / R	On 28/01/2015	Any day expiry			11.37740	11.37740	11.49540	11.49540		15.83	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	348.50540	0.34851	312.87660	0.31288	348.505	14.58	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	198.68870	0.19869	208.44680	0.20845	198.689	23.13	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.43810	11.43810	11.55850	11.55850		16.00	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	359.43820	0.35944	321.78570	0.32179	359.438	14.74	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	224.13570	0.22414	233.78650	0.23379	224.136	23.68	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.47920	11.47920	11.60120	11.60120		16.12	0.00	0	50.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	162.20700	0.16221	146.56000	0.14656	162.207	14.70	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	407.11090	0.40711	365.83980	0.36584	407.111	14.91	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	248.27140	0.24827	259.49210	0.25949	248.271	22.28	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.50310	11.50310	11.62620	11.62620		16.15	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	369.62470	0.36962	331.41940	0.33142	369.625	14.87	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	250.60480	0.25060	259.37940	0.25938	250.605	24.63	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.58050	11.58050	11.70300	11.70300		16.43	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	377.95440	0.37795	340.17800	0.34018	377.954	15.02	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	271.39230	0.27139	282.78500	0.28279	271.392	24.98	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.65060	11.65060	11.77270	11.77270		16.60	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	384.97980	0.38498	346.99300	0.34699	384.980	15.14	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	262.93640	0.26294	287.32470	0.28732	262.936	24.67	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.69650	11.69650	11.81840	11.81840		16.71	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.72310	11.72310	11.84480	11.84480		16.74	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	390.84250	0.39084	353.01180	0.35301	390.843	15.24	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	251.34740	0.25135	276.53850	0.27654	251.347	24.47	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.80290	11.80290	11.92410	11.92410		16.94	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	395.89540	0.39590	357.46590	0.35747	395.895	15.31	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	265.00490	0.26500	279.44380	0.27944	265.005	24.48	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.87300	11.87300	11.99380	11.99380		17.11	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	398.11740	0.39812	359.41380	0.35941	398.117	15.34	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	258.46430	0.25846	279.64900	0.27965	258.464	24.31	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.95040	11.95040	12.07070	12.07070		17.19	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	400.05820	0.40006	364.93300	0.36493	400.058	15.36	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	265.64160	0.26564	281.32530	0.28133	265.642	24.28	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.02290	12.02290	12.14270	12.14270		17.28	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	401.59820	0.40160	371.90520	0.37191	401.598	15.37	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	277.88620	0.27789	298.44230	0.29844	277.886	24.14	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.09060	12.09060	12.21000	12.21000		17.41	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	407.45620	0.40746	375.47330	0.37547	407.456	15.48	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	267.55940	0.26756	279.34380	0.27934	267.559	24.21	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			12.15350	12.15350	12.27250	12.27250		17.47	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	410.21430	0.41021	377.98350	0.37798	410.214	15.52	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	252.00830	0.25201	269.96480	0.26996	252.008	24.03	0.00	0	300.00
\$ / R MAXI	On 25/03/2014	Any day expiry			10.75920	10.75920	10.88660	10.88660		14.35	0.00	0	0.00
\$ / R MAXI	On 01/04/2014	Any day expiry			10.78900	10.78900	10.78100	10.78100		13.40	0.00	0	0.00
\$ / R MAXI	On 01/04/2014	Any day expiry	10.78	Put	7,595.06290	0.07595	0.00000	0.00000	7,595.063	13.49	1,026,419.00	150	50.00
\$ / R MAXI	On 05/05/2014	Any day expiry			10.84710	10.84710	10.95420	10.95420		15.81	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.91660	10.91660	11.02470	11.02470		13.85	7,390,538.20	677	1,295.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	29,153.63250	0.29154	24,109.78810	0.24110	29,153.633	13.96	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			11.09550	11.09550	11.20730	11.20730		14.74	110,955.00	10	82.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.27680	11.27680	11.39190	11.39190		15.46	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			18.03210	18.03210	18.15970	18.15970		13.70	18,374,709.90	1,019	35,631.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	7.81980	0.00782	7.19130	0.00719	7.820	18.26	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	40.33070	0.04033	33.35840	0.03336	40.331	13.57	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	52.24930	0.05225	43.44780	0.04345	52.249	13.38	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	76.60330	0.07660	64.20640	0.06421	76.603	13.09	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	129.40490	0.12940	107.23930	0.10724	129.405	12.80	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	391.28020	0.39128	337.04520	0.33705	391.280	13.54	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	729.57940	0.72958	649.37410	0.64937	729.579	14.46	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	106.92950	0.10693	126.50520	0.12651	106.930	16.32	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	83.43570	0.08344	99.15840	0.09916	83.436	16.70	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.31450	18.31450	18.44750	18.44750		14.26	0.00	0	8,251.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.59870	18.59870	18.73640	18.73640		14.82	0.00	0	5,460.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	872.82760	0.87283	805.23090	0.80523	872.828	14.70	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.73840	18.73840	18.88010	18.88010		15.00	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	730.62950	0.73063	669.32510	0.66933	730.629	14.40	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	882.19850	0.88220	814.56860	0.81457	882.199	14.72	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	957.16950	0.95717	886.72540	0.88673	957.169	14.87	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	446.81090	0.44681	480.53170	0.48053	446.811	17.75	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	355.21510	0.35522	382.13570	0.38214	355.215	18.39	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	352.81490	0.35281	379.55270	0.37955	352.815	18.41	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.91310	18.91310	19.06170	19.06170		15.12	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10683	0.10683	0.10786	0.10786		14.70	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10864	0.10864	0.10970	0.10970		15.68	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.11259	0.11259	0.11376	0.11376		16.94	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			15.05800	15.05800	15.18610	15.18610		13.00	92,124,844.00	6,118	87,046.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	26.30260	0.02630	19.25590	0.01926	26.303	12.62	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	29.94770	0.02995	22.20330	0.02220	29.948	12.59	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	61.89930	0.06190	48.87540	0.04888	61.899	12.43	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	108.95680	0.10896	87.02230	0.08702	108.957	12.43	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	263.68130	0.26368	220.19370	0.22019	263.681	12.82	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	88.36010	0.08836	107.17890	0.10718	88.360	16.47	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	84.13320	0.08413	102.03420	0.10203	84.133	16.61	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.30430	15.30430	15.43670	15.43670		13.88	0.00	0	12,541.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	173.40250	0.17340	152.78490	0.15278	173.403	13.04	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	180.23800	0.18024	158.98840	0.15899	180.238	13.02	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	294.66590	0.29467	331.62320	0.33162	294.666	15.91	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.55510	15.55510	15.69160	15.69160		14.65	0.00	0	5,300.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.83700	15.83700	15.98260	15.98260		15.12	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL12	On 08/05/2014	Index Future			483.70300	483.70300	479.57500	479.57500			0.00	0	0.00
AL12	On 07/08/2014	Index Future			490.78400	490.78400	486.59800	486.59800			0.00	0	0.00
AL12	On 06/11/2014	Index Future			498.30700	498.30700	494.06600	494.06600			0.00	0	0.00
AL37	On 08/05/2014	Index Future			411.04000	411.04000	409.53200	409.53200			0.00	0	0.00
AL37	On 07/08/2014	Index Future			417.05700	417.05700	415.52900	415.52900			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			483.29600	483.29600	480.88400	480.88400			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			490.37100	490.37100	487.92600	487.92600			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			441.13600	441.13600	438.54000	438.54000			0.00	0	704.00
ALBI	On 07/08/2014	Index Future			447.59300	447.59300	444.96200	444.96200			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			454.45500	454.45500	451.79100	451.79100			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.93270	9.93270	10.00380	10.00380		11.88	39,730,800.00	4,000	9,855.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	24.78040	0.02478	20.78110	0.02078	24.780	12.48	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	350.80080	0.35080	401.26350	0.40126	350.801	11.71	0.00	0	201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	33.10580		0.03311		42.17110	0.04217	33.106	12.95	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.03140		10.03140		10.10530	10.10530		12.03	0.00	0	10,818.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.13400		10.13400		10.21050	10.21050		12.20	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	148.65630		0.14866		133.07080	0.13307	148.656	12.14	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	458.17870		0.45818		501.54960	0.50155	458.179	12.17	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	212.91750		0.21292		235.72890	0.23573	212.918	12.94	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.24870		10.24870		10.33030	10.33030		12.34	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.74720		9.74720		9.81500	9.81500		13.48	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.88560		9.88560		9.95600	9.95600		14.12	0.00	0	75.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			214.03650		214.03650		-260.12180	-260.12180			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			853.23390		853.23390		913.28110	913.28110			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			931.77220		931.77220		996.80120	996.80120			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			474.51360		474.51360		575.42880	575.42880			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			819.08710		819.08710		878.36350	878.36350			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			112.61820		112.61820		120.51460	120.51460			0.00	0	5,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.35300		12.35300		12.47060	12.47060		13.53	0.00	0	2,820.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.56640		12.56640		12.68870	12.68870		14.38	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			13.03000		13.03000		13.16460	13.16460		15.74	0.00	0	125.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.76050		1.76050		1.77950	1.77950		13.66	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.78530		1.78530		1.80470	1.80470		14.65	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			115.60135		115.60135		115.60122	115.60122			0.00	0	0.00
EL28	On 07/08/2014	Bond Future			117.30911		117.30911		117.30951	117.30951			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			9.67323		82.33175		9.77095	81.61411			0.00	0	6,292.00
ES33	On 07/08/2014	Bond Future			9.77433		83.42948		9.87518	82.70157			0.00	0	0.00
ES33	On 06/11/2014	Bond Future			9.87341		80.92600		9.97735	80.18841			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			439.83200		439.83200		437.37200	437.37200			0.00	0	316.00
GOVI	On 07/08/2014	GOVI			446.27100		446.27100		443.77700	443.77700			0.00	0	175.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 06/11/2014	GOVI	453.11200		453.11200		450.58800	450.58800			0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.01635		111.01635		110.85600	110.85600			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	111.52929		111.52929		111.36708	111.36708			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	111.61428		111.61428		111.61449	111.61449			0.00	0	57.00
I2038	On 07/08/2014	Bond Future	111.99528		111.99528		111.99589	111.99589			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	108.18937		108.18937		108.18889	108.18889			0.00	0	5,218.00
I2046	On 07/08/2014	Bond Future	109.78731		109.78731		109.78755	109.78755			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	110.14215		110.14215		110.14454	110.14454			0.00	0	0.00
I2050	On 08/05/2014	Bond Future	116.27919		116.27919		116.27891	116.27891			0.00	0	472.00
I2050	On 07/08/2014	Bond Future	116.58888		116.58888		116.58916	116.58916			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	202.35200		202.35200		202.22600	202.22600			0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future	205.33900		205.33900		205.21200	205.21200			0.00	0	90.00
IGOV	On 06/11/2014	Index Future	208.51100		208.51100		208.38600	208.38600			0.00	0	0.00
ILBI	On 08/05/2014	Index Future	548.12200		548.12200		547.78100	547.78100			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	556.03000		556.03000		555.68600	555.68600			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 16/04/2014	Jibar Tradeable Future	5.88000		94.12000		5.87000	94.13000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future	5.95000		94.05000		5.97000	94.03000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	6.22000		93.78000		6.21000	93.79000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future	6.28000		93.72000		6.31000	93.69000			0.00	0	1,500.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.49000		93.51000		6.50000	93.50000			9,354,000.00	400	700.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.56000		93.44000		6.60000	93.40000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.97000		93.03000		7.05000	92.95000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	7.27000		92.73000		7.31000	92.69000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	7.55000		92.45000		7.60000	92.40000			9,245,000.00	400	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	7.74000		92.26000		7.79000	92.21000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.92000		92.08000		7.97000	92.03000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	8.10000		91.90000		8.14000	91.86000			0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	9.30480		9.30480		9.37820	9.37820		9.32	0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future	9.38200		9.38200		9.45730	9.45730		11.30	0.00	0	0.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future	1.37940		1.37940		1.37750	1.37750			0.00	0	835.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.37930		1.37930		1.37740	1.37740			0.00	0	125.00
R / ¥EN	On 13/06/2014	Foreign Exchange Future	9.47860		9.47860	0.10546	9.39070	9.39070		15.46	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future			6.98736		110.33237		7.08381	110.20384		1.68	0.00	0	24,346.00
R157	On 07/08/2014	Bond Future			7.23929		111.94853		7.35920	111.81864		1.50	0.00	0	13,000.00
R157	On 06/11/2014	Bond Future			7.57020		106.85222		7.72575	106.72235		1.33	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			8.49943		119.40249		8.60243	118.53663		11.98	11,940,249.00	100	51,509.00
R186	On 08/05/2014	Bond Future	7.50	Call	75.78000		0.07578		50.93000	0.05093	75.780	11.65	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.25	Call	1,085.75000		1.08575		836.86000	0.83686	1,085.750	11.82	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	8.40	Call	1,576.08000		1.57608		1,245.60000	1.24560	1,576.080	11.87	0.00	0	1,000.00
R186	On 08/05/2014	Bond Future	8.50	Call	1,970.35000		1.97035		1,582.09000	1.58209	1,970.350	11.90	0.00	0	900.00
R186	On 08/05/2014	Bond Future	8.50	Put	1,965.54000		1.96554		2,443.14000	2.44314	1,965.540	11.90	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.75	Call	3,183.60000		3.18360		2,651.15000	2.65115	3,183.600	11.98	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.80	Put	962.06000		0.96206		1,268.39000	1.26839	962.060	12.01	0.00	0	900.00
R186	On 08/05/2014	Bond Future	9.00	Put	556.26000		0.55626		765.26000	0.76526	556.260	12.11	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.10	Put	413.58000		0.41358		581.76000	0.58176	413.580	12.16	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Put	257.85000		0.25785		375.39000	0.37539	257.850	12.24	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Put	42.44000		0.04244		69.73000	0.06973	42.440	12.51	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future			8.58787		115.85820		8.69462	114.98014		12.50	0.00	0	100.00
R186	On 07/08/2014	Bond Future	8.92	Put	2,306.93000		2.30693		2,656.03000	2.65603	2,306.930	12.58	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.67025		117.63623		8.78069	116.74700		12.66	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	2,953.58000		2.95358		3,286.26000	3.28626	2,953.580	12.85	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			276.14112		276.14112		275.71416	275.71416			0.00	0	1,912.00
R197	On 07/08/2014	Bond Future			274.40000		274.40000		273.96799	273.96799			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			6.57061		104.70227		6.66002	104.64914		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.97801		101.82487		7.12790	101.77145		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			214.14226		214.14226		214.14257	214.14257		10.29	0.00	0	44,663.00
R202	On 07/08/2014	Bond Future			214.21418		214.21418		214.21542	214.21542		10.28	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 08/05/2014	Bond Future			8.39820		97.56341		8.48616	97.03938		10.32	0.00	0	12,906.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 07/08/2014	Bond Future			8.49678		98.88066		8.58838	98.34884		10.30	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.59320		96.47769		8.68843	95.93948		10.80	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			7.72488		102.82590		7.82591	102.53100		4.70	0.00	0	16,949.00
R203	On 08/05/2014	Bond Future	6.84	Call	38.98000		0.03898		26.65000	0.02665	38.980	4.56	0.00	0	29.00
R203	On 08/05/2014	Bond Future	7.40	Call	294.38000		0.29438		224.25000	0.22425	294.380	4.65	0.00	0	16.00
R203	On 07/08/2014	Bond Future			7.88618		104.33212		7.99641	104.03335		4.45	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	211.27000		0.21127		171.94000	0.17194	211.270	4.30	0.00	0	46.00
R203	On 06/11/2014	Bond Future			8.05488		101.76856		8.17541	101.46709		4.43	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	354.72000		0.35472		302.61000	0.30261	354.720	4.28	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	425.91000		0.42591		365.48000	0.36548	425.910	4.28	0.00	0	14.00
R203	On 05/02/2015	Bond Future			8.23471		103.39551		8.36816	103.09005		4.19	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,034.93000		1.03493		924.73000	0.92473	1,034.930	4.10	0.00	0	55.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 08/05/2014	Bond Future			8.92883		94.46543		9.03668	93.61998			0.00	0	1,559.00
R2030	On 07/08/2014	Bond Future			9.01932		91.84160		9.13071	90.98422			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			9.09968		93.25148		9.21442	92.38269			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.05995		97.01698		9.15238	96.17691			0.00	0	5,914.00
R2037	On 07/08/2014	Bond Future			9.14326		94.17997		9.23854	93.32805			0.00	0	3,280.00
R2037	On 06/11/2014	Bond Future			9.21710		95.50890		9.31504	94.64550			0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.93048		103.39371		8.03042	103.01431		6.22	0.00	0	31,051.00
R204	On 07/08/2014	Bond Future			8.06789		100.87523		8.17464	100.49074		6.21	0.00	0	300.00
R204	On 07/08/2014	Bond Future	7.78	Put	2,085.05000		2.08505		2,329.25000	2.32925	2,085.050	6.12	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.20079		102.42324		8.31476	102.03475		6.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,318.35000		2.31835		2,542.32000	2.54232	2,318.350	6.00	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			9.14049		97.67225		9.24293	96.65430			0.00	0	13,515.00
R2048	On 07/08/2014	Bond Future			9.21607		98.98172		9.32158	97.94925			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.28901		96.07549		9.39752	95.02902			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.20143		98.09819		8.30075	97.66733		7.46	0.00	0	19,048.00
R207	On 07/08/2014	Bond Future			8.33259		95.89404		8.43758	95.45733		7.66	0.00	0	100.00
R207	On 06/11/2014	Bond Future			8.45318		97.36581		8.56392	96.92419		7.61	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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			8.30550		92.74928		8.39902	92.29201		9.23	0.00	0	11,730.00
R208	On 07/08/2014	Bond Future			8.41830		94.10786		8.51630	93.64432		9.03	0.00	0	100.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,402.93000		2.40293		2,668.95000	2.66895	2,402.930	8.98	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.52741		92.15282		8.62998	91.68388		9.24	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,717.38000		2.71738		2,961.05000	2.96105	2,717.380	9.17	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.99009		74.69213		9.08737	73.96453		18.44	0.00	0	25,078.00
R209	On 08/05/2014	Bond Future	8.50	Call	577.95000		0.57795		446.87000	0.44687	577.950	18.07	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	1,931.64000		1.93164		1,597.42000	1.59742	1,931.640	18.32	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	580.85000		0.58085		765.10000	0.76510	580.850	18.61	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	408.82000		0.40882		551.48000	0.55148	408.820	18.69	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	290.43000		0.29043		400.74000	0.40074	290.430	18.77	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	215.63000		0.21563		303.32000	0.30332	215.630	18.83	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.06458		75.78617		9.16461	75.04831		18.46	0.00	0	100.00
R209	On 06/11/2014	Bond Future			9.13512		73.80189		9.23785	73.05403		19.30	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			160.59127		160.59127		160.59202	160.59202			0.00	0	719.00
R210	On 07/08/2014	Bond Future			162.96342		162.96342		162.96490	162.96490			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			127.40924		127.40924		127.41351	127.41351			0.00	0	390.00
R211	On 07/08/2014	Bond Future			127.72692		127.72692		127.73183	127.73183			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			130.10811		130.10811		129.92607	129.92607			0.00	0	21,797.00
R212	On 07/08/2014	Bond Future			130.31301		130.31301		130.12884	130.12884			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			8.89326		85.03620		8.99069	84.30098		15.63	222,794,844.00	2,620	21,705.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 07/08/2014	Bond Future		8.97362	86.28183		9.07402	85.53618		15.83	0.00	0	0.00
R213	On 06/11/2014	Bond Future		9.05132	84.06370		9.15462	83.30814		16.67	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		9.05914	75.66976		9.16147	74.87274		18.38	0.00	0	5,055.00
R214	On 07/08/2014	Bond Future		9.13192	76.68512		9.23718	75.87666		18.62	0.00	0	0.00
R214	On 06/11/2014	Bond Future		9.20203	74.57453		9.31014	73.75509		19.70	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future		21,531.11000	21,531.11000		21,730.64000	21,730.64000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future		4.78260	4.78260		4.80140	4.80140		11.57	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		4.72430	4.72430		4.74100	4.74100		12.04	0.00	0	0.00

**Total for Derivatives :** **846,773,100.64**    **60,268**    **3 763 754.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond		0.00000	99.99996		0.00000	99.98400			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.41500	106.17147		7.50000	106.05824			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.07834		0.00000	100.01140			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		9.04500	101.03482		9.14000	100.63469			0.00	0	3,500,000,000.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.63789		0.00000	100.61682			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.73978		0.00000	100.71842			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.91000	96.98692		10.00500	96.62704			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.71500	100.38446		7.80000	100.28332			0.00	0	200,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	101.13022		0.00000	101.10883			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		9.24000	106.84761		9.33500	106.56557			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond		1.57000	132.94516		1.57000	132.92726			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.53000	260.75851		2.55000	260.31543			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.62880		0.00000	100.60822			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.67531	0.00000	100.65633				0.00	12,000,000,000	4,000,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.21791	0.00000	100.19799				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.22684	0.00000	100.20611				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.23265	0.00000	100.21140				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.40940	0.00000	101.39053				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.17500	103.42403	8.26000	103.32213				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.85654	0.00000	100.83355				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.14500	100.62879	8.21500	100.57241				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.36703	0.00000	100.34781				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.76572	0.00000	100.74424				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.55404	0.00000	101.53171				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	101.39188	0.00000	101.37080				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.67060	0.00000	101.64795				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.01578	0.00000	100.03929				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.09319	0.00000	100.02270				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.57786	0.00000	100.59984				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.03207	0.00000	100.04997				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	6.02000	133.40298	6.02000	133.36889				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.23000	124.80690	3.25000	124.76112				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.32000	114.91702	4.32000	114.89298				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.17000	98.79901	5.17000	98.77600				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	6.18000	101.38001	6.20000	101.24920				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.64000	110.70072	11.73500	110.46985				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS2B	On 13/07/2016	Spot Bond	0.00000	102.31749		0.00000	102.28446			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	99.92292		0.00000	99.89745			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	99.91996		0.00000	99.89315			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	99.91613		0.00000	99.88800			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.82000	108.55150		4.82000	108.52733			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	56.38402		100.00000	56.24742			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.27000	164.21551		2.29000	163.98393			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	156.59666		2.76000	156.57048			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.30000	165.51564		2.32000	165.22555			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.12000	170.66774		2.12000	170.64217			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.63625	72.74740		8.73125	72.48693			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.63625	72.74740		8.73125	72.48693			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	90.45000		0.00000	90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.08284		0.00000	100.01481			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	90.81000		0.00000	90.81000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	89.63000		0.00000	89.63000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	90.00000		0.00000	90.00000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	86.48000		0.00000	86.48000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	85.83000		0.00000	85.83000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	101.40945		0.00000	101.39025			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	101.29775		0.00000	101.27874			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	85.45000		0.00000	85.45000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.68500	103.05693		7.75500	102.98592			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN52	On 18/05/2016	Spot Bond		0.00000	85.72000		0.00000	85.72000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	88.87000		0.00000	88.87000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	85.88000		0.00000	85.88000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.01865		0.00000	100.00000			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.70500	108.35238		7.79000	108.20802			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	101.35040		0.00000	101.32976			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	83.06000		0.00000	83.06000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	83.18000		0.00000	83.18000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.84000	100.69432		2.85500	100.53262			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.79000	146.22238		2.79000	146.19782			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.72000	194.83426		2.72000	194.80191			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	81.82000		0.00000	81.82000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.95500	87.73569		10.04000	87.26125			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	91.28000		0.00000	91.28000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.40000		0.00000	100.40000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	102.78749		0.00000	102.78749			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	87.71000		0.00000	87.71000			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	109.64000		0.00000	109.25000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.91000	106.98268		10.01000	106.22149			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	107.72000		0.00000	106.76000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN79	On 21/12/2026	Spot Bond	9.85500	107.38882		9.95500	106.62359			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.42000	86.47122		9.51000	86.03548			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	99.39000		0.00000	99.39000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	97.04000		0.00000	97.04000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.95000	106.68872		10.05000	105.93044			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	88.01000		0.00000	88.01000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.35571		0.00000	100.33475			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	101.16487		0.00000	101.14362			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.94000	103.37376		9.03500	103.03188			0.00	0	0.00
ABS5	On 01/05/2015	Spot Bond	7.36500	104.32468		7.45000	104.21513			0.00	0	510,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.46500	96.79667		9.56000	96.35213			0.00	0	0.00
ABS7	On 11/09/2026	Spot Bond	10.11000	91.23387		10.21000	90.55872			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	8.06500	102.60891		8.15000	102.43244			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	2.27000	129.36409		2.27000	129.34419			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.34000	264.60608		2.36000	264.15655			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.51000	124.66027		1.51000	124.64365			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.33000	124.73546		2.35000	124.54116			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	46.86833		100.00000	46.75227			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.86500	102.60486		11.95000	102.45960			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.95132		0.00000	100.92465			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL02U	On 20/03/2018	Spot Bond	100.00000		3.58737	100.00000	3.57868				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.97564	0.00000	100.94829				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		101.32008	0.00000	101.28307				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		21.38242	100.00000	21.33062				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.92699	0.00000	100.90101				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		62.06978	11.00000	62.05203				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		13.68475	100.00000	13.65160				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.18208	0.00000	100.15911				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.19978	0.00000	100.17458				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.17417	0.00000	100.15220				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.17952	0.00000	100.15687				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.18186	0.00000	100.15892				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		101.25562	0.00000	101.23304				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		101.25562	0.00000	101.23304				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		101.26301	0.00000	101.24029				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		100.16992	0.00000	100.14849				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		101.26301	0.00000	101.24029				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		101.24823	0.00000	101.22579				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		88.20713	0.00000	88.18847				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000		100.16685	0.00000	100.14579				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL092	On 26/12/2015	Spot Bond	0.00000	100.03902	0.00000	100.01937				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.17636	0.00000	100.15413				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.18149	0.00000	100.15858				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.18358	0.00000	100.16041				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.17932	0.00000	100.15669				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.16993	0.00000	100.14850				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.92000	100.56137	10.01500	100.12324				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	101.18812	0.00000	101.16642				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.88168	0.00000	101.85851				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	81.80643	0.00000	81.78637				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	162.79433	0.00000	164.11750				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	162.79682	0.00000	164.11950				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.17412	0.00000	100.15215				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.74188	0.00000	100.72216				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.74188	0.00000	100.72216				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.59493	0.00000	100.57481				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.16875	0.00000	100.14745				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.16747	0.00000	100.14633				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	101.22903	0.00000	101.20487				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.51980	0.00000	100.49856				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	101.22917	0.00000	101.20503				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	101.24431	0.00000	101.22197				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	101.87997	0.00000	101.85818				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL142		On 20/12/2014	Spot Bond	0.00000	100.22554	0.00000	100.20444			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	102.28363	0.00000	102.26134			0.00	0	7,500,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.07150	0.00000	100.05030			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.17478	0.00000	100.15273			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.17155	0.00000	100.14993			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.15442	0.00000	100.13496			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.15076	0.00000	100.13175			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.15787	0.00000	100.13798			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.17112	0.00000	100.14955			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.16361	0.00000	100.14298			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.15507	0.00000	100.13552			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.15744	0.00000	100.13760			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.21713	10.23000	100.18996			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.15962	0.00000	100.13948			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.15615	0.00000	100.13647			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.21297	0.00000	100.18615			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	111.74777	0.00000	111.01660			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.98500	101.86895	10.08000	101.46402			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.17041	0.00000	100.14892			0.00	0	200,000,000.00
ACL169		On 20/06/2017	Spot Bond	1.75000	111.15907	1.75000	111.14355			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.15723	0.00000	100.13741			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.15746	0.00000	100.13759			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.16530	0.00000	100.14461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL174	On 20/06/2019	Spot Bond	0.00000	100.17059	0.00000	100.14924				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.16001	0.00000	100.13998				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.16953	0.00000	100.14831				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.89286	0.00000	100.87310				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	102.27345	0.00000	102.25076				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	102.22288	0.00000	102.20155				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.17164	0.00000	100.15016				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	101.48136	0.00000	101.46120				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.16953	0.00000	100.14831				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.16658	0.00000	100.14556				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.17554	0.00000	100.15338				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.17832	0.00000	100.15581				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.15598	0.00000	100.13630				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.15921	0.00000	100.13913				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.17903	0.00000	100.15645				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.17545	0.00000	100.15349				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.18747	0.00000	100.16400				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.16636	0.00000	100.14553				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.18578	0.00000	100.16252				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	102.69486	0.00000	102.67351				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.18747	0.00000	100.16400				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	91.93610	0.00000	91.91792				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.17904	0.00000	100.15662				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.17904	0.00000	100.15662				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL203	On 30/01/2023	Spot Bond	0.00000	120.40598	0.00000	121.39924				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	121.26393	0.00000	122.26412				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.15577	0.00000	100.13627				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.15428	0.00000	100.13497				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.65875	0.00000	100.64026				0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.15831	0.00000	100.13849				0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.15894	0.00000	100.13905				0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.16530	0.00000	100.14461				0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.15598	0.00000	100.13645				0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.15577	0.00000	100.13627				0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.17222	0.00000	100.15050				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	101.02821	0.00000	101.00528				0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	101.21724	0.00000	101.19547				0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond	0.00000	100.50577	0.00000	100.48945				0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.51171	0.00000	100.49521				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	9.44859	100.00000	9.42493				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.65933	0.00000	100.64002				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.72971	0.00000	100.70836				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.77653	0.00000	100.75383				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	101.20795	0.00000	101.18791				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.34505	0.00000	101.32294				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.52775	0.00000	101.50288				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	101.16519	0.00000	101.14572				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3A2	On 18/04/2016	Spot Bond	8.57500	99.18892		8.67000	98.99439			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.54842		0.00000	101.52306			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	101.82924		0.00000	101.79954			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.96500	98.78105		9.06000	98.38761			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.55000	117.51309		9.65000	116.83579		13,370,000,000,000.00	1,400,000,000	700,000,000.00	
AIR02U	On 05/10/2014	Spot Bond	100.00000	66.10472		100.00000	65.94103			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.55500	106.43674		7.64000	106.25798			0.00	0	2,900,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	65.11117		100.00000	64.94993			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.29760		100.00000	16.26134			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.04000	153.27986		3.04000	153.25308			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.36320		0.00000	100.34295			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.36796		0.00000	100.35038			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000	102.73495		0.00000	102.71867			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	101.20941		0.00000	101.19123			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	100.07254		0.00000	100.05439			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.74438		0.00000	100.71717			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.14761		0.00000	100.12914			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.18000		0.00000	100.15997			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	100.00000	5.52616		100.00000	5.51184			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.30376		0.00000	100.28473			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAR002	On 20/12/2014	Spot Bond	0.00000	100.14515	0.00000	100.12698				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.14303	0.00000	100.12512				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	99.98061	0.00000	99.96168				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.45500	101.13839	9.55000	100.76823				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.65030	0.00000	101.63212				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	102.20616	0.00000	102.18629				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.43608	0.00000	101.41750				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.45224	0.00000	100.43232				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.46572	0.00000	100.44519				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.99500	100.85461	10.08500	100.40267			19,990,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond	7.66500	105.46581	7.75000	105.32002				0.00	0	25,000,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	99.89129	0.00000	99.86947				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	99.90153	0.00000	99.88172				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	8.12500	100.18103	8.19500	100.12433				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.39000	101.48100	9.48500	101.17411				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.48395	101.03750	11.55999	100.92408				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.40319	99.97184	11.44449	99.90677				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.45507	99.90302	11.49757	99.83641				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	99.91738	0.00000	99.88989				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.50107	99.77755	11.54455	99.70603				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.38560	98.10066	12.45393	97.86689				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	99.91541	0.00000	99.88725				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	99.91541	0.00000	99.88725				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA11	On 31/03/2016	Spot Bond		0.00000	99.91548		0.00000	99.88733			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.73395	99.13622		11.80999	99.02438			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.65284	99.74746		11.71163	99.65441			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.40319	99.97184		11.44449	99.90677			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.59785	99.82656		11.65782	99.72469			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.78907	99.38701		10.83099	99.30399			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	99.91981		0.00000	99.89312			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	99.91644		0.00000	99.88862			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	99.91644		0.00000	99.88862			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	99.92095		0.00000	99.89463			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	97.70526		0.00000	97.70526			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		11.01042	99.10479		11.02731	99.04811			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		12.16500	97.05241		12.26000	96.77224			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	97.06739		0.00000	97.06739			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		12.09000	94.64728		12.18500	94.35641			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	97.77593		0.00000	97.77593			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	99.92756		0.00000	99.90341			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	99.92358		9.28000	99.89812			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	99.91767		0.00000	99.89026			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.85500	97.15058		11.95000	96.84708			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	99.92014		0.00000	99.89354			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	99.91808		0.00000	99.89081			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	99.91808		0.00000	99.89081			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	97.53409		0.00000	97.53409			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA37	On 31/03/2016	Spot Bond		0.00000	99.92111		0.00000	99.89485			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	99.93942		0.00000	99.91924			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	99.92114		0.00000	99.89500			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	99.94954		0.00000	99.93264			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	97.68173		0.00000	97.68173			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	99.92114		0.00000	99.89500			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	99.92095		0.00000	99.89463			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.48395	100.99514		14.55999	100.87503			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.75581	98.99773		15.80606	98.84527			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.66161	99.24981		14.73435	99.10415			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	99.89142		0.00000	99.85528			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	99.89142		0.00000	99.85528			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	99.89142		0.00000	99.85528			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	99.88732		0.00000	99.84982			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	99.90577		0.00000	99.87441			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	14.74560		100.00000	14.71762			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	18.55149		100.00000	18.50556			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	16.88395		100.00000	16.84214			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.42219		100.00000	10.39638			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.44748		100.00000	10.42132			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	12.60093		100.00000	12.56972			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	10.91849		100.00000	10.89145			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	100.82767		100.00000	100.56510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ02	On 17/04/2014	Spot Bond	0.00000	101.08336		0.00000	101.06624			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	99.91562		0.00000	99.88746			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	99.91360		0.00000	99.88478			0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000	87.52998		100.00000	87.32057			0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.24000	171.10042		2.26000	170.92345			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.47000	139.62542		8.57000	137.72126			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.47000	139.99144		8.57000	138.09935			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.85500	97.73746		8.95500	96.95605			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	101.10265		0.00000	101.07859			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.44715		0.00000	100.42579			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.16117		0.00000	100.14082			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.50500	95.40246		8.60000	95.07342			1,701,000,000,000.00	200,000,000	880,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	102.01313		0.00000	101.99385			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	101.18048		0.00000	101.16058			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	101.20749		0.00000	101.18717			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	101.29748		0.00000	101.27578			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.38744		0.00000	101.36436			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.63892		0.00000	101.61197			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	15.80801		100.00000	15.76887			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	101.07250		0.00000	101.05375			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	101.12677		0.00000	101.10705			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A3	On 30/10/2016	Spot Bond	0.00000		101.15003		0.00000	101.12990			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		101.15778		0.00000	101.13751			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		101.25076		0.00000	101.22884			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		101.37465		0.00000	101.35052			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		9.89387	100.00000	9.86937				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		9.89387	100.00000	9.86937				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.20927		0.00000	100.19016			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.22562		0.00000	100.20502			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.23007		0.00000	100.20906			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.94000		99.94691		9.03500	99.68112			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.24342		0.00000	100.22121			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.26702		0.00000	100.24265			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		8.86510	100.00000	8.84362				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		8.86510	100.00000	8.84362				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.61500		102.65775		6.68500	102.61421			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		101.19080		0.00000	101.17133			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000		99.69845		0.00000	99.68338			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000		97.72688		0.00000	97.70939			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000		99.29213		0.00000	99.27640			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000		98.90559		0.00000	98.88973			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000		97.19541		0.00000	97.17788			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.59750		0.00000	100.58023			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.69696		0.00000	100.67681			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.58599		0.00000	100.56880			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.61703		0.00000	100.59896			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.67341		0.00000	100.65371			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.90729		0.00000	100.88079			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	101.30020		0.00000	101.26260			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	38.51910		100.00000	38.42578			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	14.86640		100.00000	14.82959			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.19615		0.00000	100.17650			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.75743		0.00000	100.73677			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.94500	108.11344		8.01500	108.04873			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	10.04000	114.74205		10.13500	114.48602			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	101.59936		0.00000	101.56977			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	101.21809		0.00000	101.19992			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.69000	105.65428		9.78500	105.44740			0.00	0	640,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.76500	99.15419		11.86000	98.80544			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	101.47607		0.00000	101.44810			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.01500	100.04735		12.11000	99.67753			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.96683		0.00000	100.94642			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.93000	102.07186		10.02500	101.79550			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.88721		0.00000	100.85920			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.45500	95.60967		12.55000	95.22515			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	101.08603		0.00000	101.06552			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.38983		0.00000	100.36170			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.98482		0.00000	100.96507			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL22	On 06/05/2020	Spot Bond	10.74500	93.44710	10.83500	93.05031	0.00	0	0.00		0	0.00	
CCT01	On 23/06/2023	Spot Bond	10.30000	116.56650	10.40000	115.89650	0.00	0	0.00		0	0.00	
CCT02	On 12/06/2024	Spot Bond	10.15000	112.52790	10.25000	111.83359	0.00	0	0.00		0	0.00	
CCT03	On 15/03/2025	Spot Bond	9.49000	111.61620	9.59000	110.86698	0.00	0	2,500,000,000.00		0	0.00	
CGR10	On 08/12/2016	Spot Bond	0.00000	100.54424	0.00000	100.51397	0.00	0	0.00		0	0.00	
CGR11	On 28/03/2016	Spot Bond	12.29000	99.58556	12.38500	99.38915	0.00	0	0.00		0	0.00	
CGR12	On 14/11/2014	Spot Bond	0.00000	101.00326	0.00000	100.97886	0.00	0	0.00		0	0.00	
CGR13	On 27/06/2016	Spot Bond	0.00000	100.02619	0.00000	99.99951	0.00	0	0.00		0	0.00	
CGR14	On 13/02/2018	Spot Bond	0.00000	101.22447	0.00000	101.19578	0.00	0	0.00		0	0.00	
CGR7	On 22/07/2014	Spot Bond	0.00000	102.32127	0.00000	102.28325	0.00	0	0.00		0	0.00	
CGR8	On 22/07/2015	Spot Bond	0.00000	102.67416	0.00000	102.63059	0.00	0	0.00		0	0.00	
CIG01	On 06/06/2015	Spot Bond	0.00000	100.53903	0.00000	100.51430	0.00	0	0.00		0	0.00	
CIG02	On 30/08/2016	Spot Bond	0.00000	100.64070	0.00000	100.61733	0.00	0	0.00		0	0.00	
CLN126	On 20/08/2015	Spot Bond	0.00000	101.28523	0.00000	101.24919	0.00	0	0.00		0	0.00	
CLN130	On 20/08/2015	Spot Bond	0.00000	101.27167	0.00000	101.23602	0.00	0	0.00		0	0.00	
CLN134	On 20/08/2015	Spot Bond	0.00000	101.34330	0.00000	101.30564	0.00	0	0.00		0	0.00	
CLN159	On 14/02/2015	Spot Bond	0.00000	100.94924	0.00000	100.92647	0.00	0	0.00		0	0.00	
CLN167	On 30/04/2014	Spot Bond	100.00000	97.36008	100.00000	97.11607	0.00	0	0.00		0	0.00	
CLN168	On 30/04/2014	Spot Bond	100.00000	97.36008	100.00000	97.11607	0.00	0	0.00		0	0.00	
CLN169	On 30/04/2014	Spot Bond	100.00000	97.36008	100.00000	97.11607	0.00	0	0.00		0	0.00	
CLN170	On 20/12/2015	Spot Bond	0.00000	100.17420	0.00000	100.15223	0.00	0	0.00		0	0.00	
CLN172	On 30/04/2014	Spot Bond	100.00000	97.36008	100.00000	97.11607	0.00	0	0.00		0	0.00	
CLN179	On 20/03/2016	Spot Bond	0.00000	101.35049	0.00000	101.33102	0.00	0	0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN183	On 15/06/2016	Spot Bond	0.00000	100.29361	0.00000	100.26681				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	102.37075	10.11000	102.34286				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.29361	0.00000	100.26681				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	99.80884	0.00000	99.78949				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	114.94594	2.76000	114.92668				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	114.81967	3.14000	114.79930				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.61702	8.25000	100.59491				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.29361	0.00000	100.26681				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.29361	0.00000	100.26681				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	114.43514	3.10000	114.41506				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	114.40294	2.40000	114.38501				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.24530	0.00000	100.21435				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	101.66001	0.00000	101.64298				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	101.30586	0.00000	101.28674				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.76500	103.23274	8.85000	103.01817				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	101.34172	0.00000	101.32229				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	101.32150	0.00000	101.30236				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	101.25793	0.00000	101.23703				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	101.27179	0.00000	101.25078				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.81500	103.38334	8.90000	103.16797				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.81500	103.38334	8.90000	103.16797				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		8.86500	102.14078		8.95000	101.91662			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.17848		0.00000	100.15597			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.19684		0.00000	100.17201			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	101.22749		0.00000	101.20829			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	101.22749		0.00000	101.20829			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	87.99994		100.17539	87.80411			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.31573		0.00000	100.28692			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.82643		0.00000	100.80662			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.18110		0.00000	100.15828			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.62559		0.00000	100.60574			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.66621		0.00000	100.64508			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	100.81106		9.35000	100.78561			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	100.81106		9.35000	100.78561			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.60614		0.00000	100.58629			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.60782		0.00000	100.58792			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	101.02852		0.00000	100.99597			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.26908		0.00000	100.24965			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	101.00874		0.00000	100.97681			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.03621		0.00000	100.01813			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.03621		0.00000	100.01813			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN252	On 26/03/2015	Spot Bond	0.00000	100.03621	0.00000	100.01813				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.03621	0.00000	100.01813				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.03621	0.00000	100.01813				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.03718	0.00000	100.01861				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.03861	0.00000	100.01923				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.03861	0.00000	100.01923				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.03861	0.00000	100.01923				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.03861	0.00000	100.01923				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.03861	0.00000	100.01923				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.03887	0.00000	100.01936				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.78500	99.52772	9.88000	99.13538				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.70681	0.00000	100.68776				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	101.14974	0.00000	101.12877				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.20312	0.00000	100.17752				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.94587	0.00000	100.91566				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.16319	0.00000	100.14275				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.16212	0.00000	100.14183				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.16676	0.00000	100.14573				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.63335	0.00000	100.61336				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.73202	0.00000	100.70808				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.16633	0.00000	100.14536				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	103.72630	0.00000	103.70477				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.43876	0.00000	100.41780				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.07857	0.00000	100.01157				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN282	On 27/06/2015	Spot Bond	0.00000		100.01790		0.00000	99.99983			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.15789		0.00000	100.13812			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000		100.18220		0.00000	100.15938			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000		100.18220		0.00000	100.15938			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000		100.18220		0.00000	100.15938			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000		100.18220		0.00000	100.15938			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		100.94899		0.00000	100.92823			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.57785		0.00000	100.55683			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.31986		0.00000	100.29737			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.04468		0.00000	100.02220			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		102.41567		0.00000	102.39341			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		99.93286		0.00000	99.91047			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.04415		0.00000	100.02195			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		99.78100		0.00000	99.75848			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.19067		0.00000	100.16663			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		99.93291		0.00000	99.91052			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		99.93291		0.00000	99.91052			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		99.92916		0.00000	99.90557			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		125.04703		0.00000	125.04703			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		101.74526		0.00000	101.72108			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		125.95324		0.00000	125.95324			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		124.41485		0.00000	124.41485			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		125.32175		0.00000	125.32175			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN310	On 20/03/2018	Spot Bond	0.00000	121.58094	0.00000	121.58094				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	122.05088	0.00000	122.05088				0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	122.44000	0.00000	122.44000				0.00	7,477,663,600	3,738,831,800.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.94924	0.00000	100.92614				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.23500	94.29329	11.32000	93.83283				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.75500	90.99158	11.84000	90.53038				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	99.93245	0.00000	99.90994				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.18999	0.00000	100.16621				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.92671	0.00000	100.90415				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	101.20319	0.00000	101.18190				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	101.28584	0.00000	101.26237				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	103.58564	8.80500	103.56097				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.16636	0.00000	100.14553				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	101.07216	0.00000	101.05109				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	118.73936	0.00000	118.73936				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.17418	0.00000	100.15238				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.17734	0.00000	100.15514				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.18957	0.00000	100.16584				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.17535	0.00000	100.15340				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.24309	0.00000	100.21263				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.24309	0.00000	100.21263				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.24309	0.00000	100.21263				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.19993	0.00000	100.17473				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.07419	0.00000	100.00822				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN334	On 19/07/2014	Spot Bond		0.00000	101.07991		0.00000	101.06179			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	99.93245		0.00000	99.90994			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	107.67056		0.00000	107.67056			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	107.77291		0.00000	107.77291			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.07519		0.00000	100.05638			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	101.14680		0.00000	101.12501			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.22042		0.00000	100.19282			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	99.93203		0.00000	99.90940			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.25362		0.00000	100.22165			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.20824		0.00000	100.18198			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.15923		0.00000	100.13914			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.18368		0.00000	100.16068			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	101.13403		0.00000	101.11247			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.92728		0.00000	100.90668			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.07466		0.00000	100.05599			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	99.93409		0.00000	99.91214			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	101.06648		0.00000	101.04652			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.82714		0.00000	100.80069			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.82714		0.00000	100.80069			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.54982		0.00000	100.52965			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.25024		0.00000	100.21888			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	100.89080		0.00000	100.86234			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN357	On 24/02/2017	Spot Bond	0.00000	100.86111	0.00000	100.83359		0.00		0	0.00	
CLN358	On 30/04/2018	Spot Bond	0.00000	101.11091	0.00000	101.08938		0.00		0	0.00	
CLN359	On 24/07/2017	Spot Bond	0.00000	101.09693	0.00000	101.07579		0.00		0	0.00	
CLN360	On 20/03/2019	Spot Bond	0.00000	100.15109	0.00000	100.13218		0.00		0	0.00	
CLN361	On 20/03/2024	Spot Bond	10.55000	100.16776	10.55000	100.13979		0.00		0	0.00	
CLN362	On 20/03/2024	Spot Bond	10.41500	100.99363	10.50000	100.44462		0.00		0	0.00	
CLN363	On 20/03/2024	Spot Bond	0.00000	100.16225	0.00000	100.14194		0.00		0	0.00	
CLN364	On 06/08/2023	Spot Bond	0.00000	101.27789	0.00000	101.25227		0.00		0	0.00	
CLN365	On 20/03/2024	Spot Bond	12.55500	102.58685	12.64000	102.07007		0.00		0	0.00	
CLN366	On 06/08/2023	Spot Bond	0.00000	101.17526	0.00000	101.14858		0.00		0	0.00	
CLN367	On 06/08/2023	Spot Bond	12.58500	102.16768	12.67000	101.66992		0.00		0	0.00	
CLN368	On 26/07/2022	Spot Bond	11.01500	101.74517	11.10000	101.25401		0.00		0	0.00	
CLN369	On 06/08/2023	Spot Bond	0.00000	100.83421	0.00000	100.80762		0.00		0	0.00	
CLN370	On 26/07/2022	Spot Bond	0.00000	100.50773	0.00000	100.48538		0.00		0	0.00	
CLN371	On 20/03/2024	Spot Bond	0.00000	100.27801	0.00000	100.25267		0.00		0	0.00	
CLN42	On 18/04/2028	Spot Bond	7.01000	38.58034	7.01000	38.57317		0.00		0	0.00	
CLN55	On 18/04/2028	Spot Bond	0.00000	147.50216	0.00000	145.49949		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	8.85500	131.39711	8.95500	130.67250		0.00		0	0.00	
CLN88	On 28/04/2028	Spot Bond	8.47000	139.62542	8.57000	137.72126		0.00		0	0.00	
CLN89	On 02/03/2028	Spot Bond	8.47000	139.99144	8.57000	138.09935		0.00		0	0.00	
CLNF01	On 20/10/2015	Spot Bond	0.00000	89.06784	0.00000	89.04870		0.00		0	0.00	
CLNF02	On 20/10/2015	Spot Bond	0.00000	88.97437	0.00000	88.95506		0.00		0	0.00	
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.57643	0.00000	101.55469		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.57643	0.00000	101.55469				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.18059	0.00000	100.15780				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.16864	0.00000	100.14736				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.17105	0.00000	100.14948				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.57567	0.00000	0.00000				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.16953	0.00000	100.14831				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	101.20319	0.00000	101.18190				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.15385	0.00000	100.13460				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.68965	0.00000	100.66636				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.31500	103.79621	9.40000	103.65455				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.39000	101.44398	9.48500	101.09839			13,333,800,000,000.00	1,420,000,000	710,000,000.00	
COJ05	On 05/06/2023	Spot Bond	10.65500	112.69495	10.74500	112.11348				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.66500	106.54399	8.75000	106.38410				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.24500	102.76668	10.33500	102.29103				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.54500	91.63311	10.63000	91.14883				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.20000	92.84624	11.30000	92.15960				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.20000	90.68020	11.30000	90.01822				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.55573	0.00000	100.53554				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.56736	0.00000	100.54677				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.49468	0.00000	100.47445				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	101.02977	0.00000	101.01033				0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000	102.91446	0.00000	102.89854				0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000	102.48688	0.00000	102.47114				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPV01	On 30/06/2029	Spot Bond	11.56500	99.42773		11.65500	98.91141			5,782,500,000,000.00	500,000,000	500,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.44452		100.00000	10.41922			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	101.02330		0.00000	101.00563			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.66500	94.62691		8.76000	94.33257			17,330,000,000,000.00	2,000,000,000	2,000,000,000.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.49040		0.00000	100.47411			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.39234		0.00000	100.37609			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.36021		0.00000	100.34021			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000	100.89185		0.00000	100.87502			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	102.22576		0.00000	102.19243			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.22001		0.00000	100.19245			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	102.23333		0.00000	102.20574			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	102.34816		0.00000	102.31918			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.54500	119.17227		7.63000	118.96072			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.96000	103.45681		9.05500	103.00053			1,186,640,000,000.00	132,437,500	2,286,712,500.00
DV23	On 27/02/2023	Spot Bond	9.29500	104.99790		9.38000	104.45113			0.00	0	2,590,000,000.00
DV24	On 18/02/2024	Spot Bond	9.40500	102.80861		9.49000	102.23790			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.80000	103.36531		9.89500	102.59291			5,880,000,000,000.00	600,000,000	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	100.29599		0.00000	100.27951			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.31262		0.00000	100.29528			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.65707		0.00000	100.63913			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.18054		0.00000	100.16236			0.00	1,200,000,000	0.00
E170	On 01/08/2020	Spot Bond	8.55000	125.88926		8.64500	125.33460			30,780,000,000,000.00	3,600,000,000	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	103.82531		0.00000	103.79686			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		131.93102		0.10000	131.91853			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.22000		116.20654		2.22000	116.18878			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.23000		103.64629		2.23000	103.63041			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.34000		102.25273		2.34000	102.23677			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	10.14500		103.59822		10.23500	103.15229			0.00	0	500,000,000.00
EMM02	On 11/03/2021	Spot Bond	9.99500		104.05661		10.08500	103.57643			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.25000		102.73685		10.35000	102.09587			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.49000		97.27016		10.58500	96.83761			0.00	0	730,000,000.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.71747		0.00000	100.69789			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.26900		0.00000	100.25102			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.86383		0.00000	100.84615			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.63331		0.00000	100.61577			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.62085		0.00000	100.60317			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		82.95455		100.00000	82.76644			40,000,000,000,000.00	400,000,000	200,000,000.00
EQ203U	On 16/04/2014	Spot Bond	100.00000		97.69215		100.00000	97.43841			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000		88.37772		100.00000	88.16425			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000		68.73823		100.00000	68.60902			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		129.37712		3.00000	129.35460			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.72500		104.38900		11.81000	104.25762			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		103.70666		0.00000	103.63545			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS05	On 25/04/2017	Spot Bond	0.00000	101.27036		0.00000	101.24742			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	101.64509		0.00000	101.62278			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.37500	98.48209		10.47000	98.15904			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	99.85897		0.00000	99.83868			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.57302		0.00000	100.55200			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.87223		0.00000	100.84965			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.80353		0.00000	100.78272			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.77795		0.00000	100.75753			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.88805		0.00000	100.86505			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.85633		0.00000	100.83388			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.74533		0.00000	100.72602			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.76656		0.00000	100.74671			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.72036		0.00000	100.70144			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.75178		0.00000	100.73205			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.71407		0.00000	100.69532			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.74026		0.00000	100.72082			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.13500	101.40280		7.23000	101.25597		3,567,500,000,000.00	500,000,000	500,000,000.00	
ES18	On 20/04/2018	Spot Bond	8.18000	107.66687		8.27500	107.31340		132,125,814,000,000.00	16,152,300,000	7,277,118,000.00	
ES23	On 25/01/2023	Spot Bond	8.83000	108.75969		8.91500	108.19778		55,982,200,000,000.00	6,340,000,000	1,584,700,000.00	
ES26	On 02/04/2026	Spot Bond	9.06000	91.14543		9.16000	90.44718		126,296,400,000,000.00	13,940,000,000	5,152,900,000.00	
ES33	On 15/09/2033	Spot Bond	9.62000	81.76090		9.71500	81.03601		891,004,400,000,000.00	92,620,000,000	50,904,100,000.00	
ES42	On 25/04/2042	Spot Bond	9.80000	91.22139		9.90000	90.35541		201,880,000,000,000.00	20,600,000,000	11,040,000,000.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.64044		0.00000	100.62013			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	101.27053		0.00000	101.25071			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.03750		0.00000	100.01865			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.49930		0.00000	100.48116			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	101.27849		0.00000	101.26095			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond		0.00000	100.31252		0.00000	100.29414			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.73415		100.00000	11.70477			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.41935		100.00000	11.39076			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.21430		0.00000	100.19479			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.22306		0.00000	100.20273			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.24052		0.00000	100.21861			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.25796		0.00000	100.23444			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.96500	101.19786		7.05000	101.13994			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond		9.85500	97.21041		9.95000	96.84361			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.32091		0.00000	100.30306			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.32084		0.00000	100.30300			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	101.15582		0.00000	101.13480			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	102.42082		0.00000	102.39646			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.65500	104.38405		11.75000	104.01086			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	98.62597		0.00000	98.55616			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.43000	123.86415		2.45000	123.67103			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.37000	263.99403		2.39000	263.54552			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.55000	103.53634		2.56500	103.37037			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.77000	146.56325		2.77000	146.53872			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.61000	197.95751		2.61000	197.92524			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBN04	On 15/09/2015	Spot Bond	7.97500	107.96585		8.06000	107.82142			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.95600	59.33427		7.95700	59.31833			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48300	37.44149		9.48300	37.43369			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000	36.15812		9.72000	36.15029			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	103.03592		0.00000	103.00516			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.99153		0.00000	100.96015			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.96400		0.00000	100.93348			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.96400		0.00000	100.93348			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.65790		0.00000	100.63092			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.94764		0.00000	100.91764			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.20206		0.00000	100.17659			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.30630		0.00000	100.27834			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.17426		0.00000	100.15229			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.19181		0.00000	100.16763			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.99481		0.00000	100.99481			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.30187		0.00000	100.27432			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.18747		0.00000	100.16400			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.17840		0.00000	100.15607			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.20810		0.00000	100.18204			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC124		On 20/06/2017	Spot Bond	0.00000	100.18431		0.00000	100.16123			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.19631		0.00000	100.17172			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.24296		0.00000	100.21252			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.23566		0.00000	100.20615			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.85760		100.09221	13.82400			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.16678		0.00000	100.14590			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	108.05988		0.00000	108.05988			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.20091		0.00000	100.17554			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC147	On 20/09/2015	Spot Bond	0.00000	100.22529	0.00000	100.19687				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.88647	0.00000	100.85840				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	104.05460	0.00000	104.05460				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.18743	0.00000	100.16379				0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	98.00000	0.00000	98.00000				0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.18960	0.00000	100.16569				0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.17272	0.00000	100.15093				0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.17481	0.00000	100.15293				0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.23045	0.00000	100.20158				0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.30998	0.00000	100.29172				0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.29172	0.00000	100.27345				0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.17164	0.00000	100.15016				0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	54.16819	13.22500	54.14905				0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.16148	0.00000	100.14127				0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.16170	0.00000	100.14146				0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.24268	0.00000	100.21212				0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.16932	0.00000	100.14813				0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.79500	91.93860	3.81000	91.79010				0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.17692	0.00000	100.15478				0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.17692	0.00000	100.15478				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.73957	0.00000	100.71760				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	99.93245	0.00000	99.90994				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	98.20745	0.00000	98.18571				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	99.59754	0.00000	99.59754				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC176	On 20/09/2018	Spot Bond	0.00000	100.16636	0.00000	100.14553				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.16233	0.00000	100.14202				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	101.23929	0.00000	101.21396				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.19105	0.00000	100.16713				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.91739	0.00000	100.89699				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	101.22586	0.00000	101.20080				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	101.30801	0.00000	101.28382				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.22001	0.00000	100.19245				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.17312	0.00000	100.15145				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.21980	0.00000	100.19226				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.16043	0.00000	100.14035				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	101.16497	0.00000	101.12778				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.17481	0.00000	100.15293				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.17481	0.00000	100.15293				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.26499	0.00000	100.24586				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	101.37499	0.00000	101.35178				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.18802	0.00000	100.16429				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.18699	0.00000	100.16340				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.40073	0.00000	100.37843				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.16041	0.00000	100.14018				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	101.16302	0.00000	101.14140				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.67000	113.61637	3.69000	113.43731				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.19040	0.00000	100.16638				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC68	On 20/09/2016	Spot Bond	0.00000	100.19232		0.00000	100.16806			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.65000	113.77378		3.67000	113.59452			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.85000	121.87114		1.85000	121.85380			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.67000	113.61637		3.69000	113.43731			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.83000	120.25565		2.83000	120.23526			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.90000	125.48612		2.90000	125.46470			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	101.32680		0.00000	101.30237			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	97.44712		0.00000	97.44712			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.33635		0.00000	100.30565			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.34223		0.00000	100.31100			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.16562		0.00000	100.14472			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.18916		0.00000	100.16530			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	103.16620		0.00000	103.16620			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.22069		0.00000	100.19285			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.21261		0.00000	100.18579			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.17967		0.00000	100.15717			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.31278		0.00000	100.28424			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.17945		0.00000	100.15699			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	102.37305		0.00000	102.37305			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	93.70604		0.00000	93.70604			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	92.21507		0.00000	92.21507			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.25555		0.00000	100.23709			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.48753		100.00000	8.46697			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	14.33015		100.00000	14.29544			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ15	On 14/03/2015	Spot Bond	4.97000		141.32013		4.97000	141.28830			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		101.96255		0.00000	101.94283			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		101.90899		0.00000	101.89244			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		103.26635		0.00000	103.24786			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		103.25343		0.00000	103.23473			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		102.84870		0.00000	102.82805			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		102.22343		0.00000	102.20430			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.14515		0.00000	100.12698			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000		86.25450		0.00000	86.24075			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.79000		119.44754		2.79000	119.42743			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		101.13167		0.00000	101.11250			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.83849		10.38000	101.80951			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.83849		10.38000	101.80951			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		101.28303		0.00000	101.14285			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.83366		0.00000	100.81704			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		101.32834		0.00000	101.30458			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.93000		96.58297		2.93000	96.56633			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.92000		189.31066		2.92000	189.27820			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.90000		97.10176		2.90000	97.08512			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.88000		253.84694		2.90000	253.41542			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.38000		263.79039		2.40000	263.34223			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	3.10000		249.61634		3.12000	249.19191			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.80000		120.69997		2.82000	120.51118			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS49	On 27/10/2020	Spot Bond	0.00000		101.10147		0.00000	101.08122			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.33000		120.92146		2.35000	120.73311			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		101.31400		0.00000	101.29235			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.53211		0.00000	101.51188			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.06630		0.00000	101.04572			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.77000		95.64501		2.77000	95.62896			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		14.84785		104.97509	14.81029			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		18.78016		101.07593	18.73423			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		11.42318		100.44759	11.39540			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.26131		0.00000	100.24385			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		17.28456		100.76967	17.24239			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	2.44000		104.55944		2.44000	104.54287			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		99.95296		0.00000	99.93730			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.51000		103.93538		2.52500	103.76881			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.37130		0.00000	98.37021			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.54000		103.63594		2.55500	103.46982			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.63178		0.00000	100.60888			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.58000		329.11249		2.60000	328.55322			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.06190		0.00000	100.04641			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.97481		0.00000	100.95354			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.91875		0.00000	100.89872			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.87489		0.00000	100.85582			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS96	On 24/08/2018	Spot Bond	0.00000	100.59197	0.00000	100.57125				0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.51917	0.00000	100.50010				0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	100.91848	0.00000	100.89165				0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	101.51301	0.00000	101.49242				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.29500	101.50163	6.36500	101.45466				0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.93500	101.98896	7.02000	101.89104				0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.98500	100.31046	8.07000	100.10225				0.00	0	40,000,000.00
FRX17	On 15/09/2017	Spot Bond	8.52000	100.23556	8.61500	99.93325				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.67500	110.86832	8.77000	110.51229				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.17000	102.55183	9.26500	102.11825				0.00	0	840,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.37500	96.91087	9.46500	96.46444				0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.86500	88.21679	9.95000	87.73918				0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.93000	108.48923	10.04000	107.72212				0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.21000	99.63520	10.35000	98.67207				0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.51000	92.99099	10.66500	91.83570				0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.44500	81.20150	10.54500	80.45342				0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.14203	0.00000	100.12410				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.14744	0.00000	100.12883				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.14959	0.00000	100.13072				0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.15492	0.00000	100.13538				0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.16350	0.00000	100.14287				0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.16992	0.00000	100.14849				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.19769		0.00000	100.17276			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.59528		0.00000	100.57857			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.62755		0.00000	100.60993			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.65674		0.00000	100.63830			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.66361		0.00000	100.64498			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.68309		0.00000	100.66391			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.71234		0.00000	100.69235			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.73671		0.00000	100.71604			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.84382		0.00000	100.82015			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.76679		0.00000	101.74679			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	101.46088		0.00000	101.44067			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.74000	103.71260		9.83500	103.44184			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	100.84719		0.00000	100.83233			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	0.00000	98.67196		0.00000	98.65557			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond	0.00000	99.52561		0.00000	99.51079			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	100.99616		0.00000	100.97737			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	101.02056		0.00000	101.00136			0.00	800,000,000	200,000,000.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	101.06774		0.00000	101.04775			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	101.12629		0.00000	101.10529			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	101.20754		0.00000	101.18515			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT01	On 08/12/2014	Spot Bond		0.00000	100.36327		0.00000	100.34310			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	101.54867		0.00000	101.52983			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	101.30035		0.00000	101.28075			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	101.22198		0.00000	101.20238			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	101.41084		0.00000	101.39274			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.33969		0.00000	100.31967			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.72546		0.00000	100.70449			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	5,349,500,000.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.01732		0.00000	100.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.55969		0.00000	100.54191			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.08480		0.00000	100.01625			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	101.34381		0.00000	101.31962			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	101.17868		0.00000	101.15908			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.29963		0.00000	100.27959			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	101.03704		0.00000	101.01746			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	101.04999		0.00000	101.03016			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond		0.00000	100.94327		0.00000	100.92830			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond		0.00000	100.86136		0.00000	100.84511			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B8	On 19/07/2015	Spot Bond	0.00000		101.23539		0.00000	101.21493			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.33810		97.12737		8.42135	96.94361			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		101.29937		0.00000	101.27794			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.69059		104.41639		8.77378	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		101.38161		0.00000	101.35895			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.14056		104.41639		9.22366	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		101.48210		0.00000	101.45792			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		101.33164		0.00000	101.31093			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		101.48715		0.00000	101.46492			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.54597		0.00000	101.52291			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.81922		0.00000	100.79800			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000		101.04542		9.89000	101.01847			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.69000		106.57412		8.78500	106.07948			2,780,800,000,000.00	320,000,000	3,070,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.15000		268.52255		2.17000	268.06649			0.00	0	8,860,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.13000		268.93887		2.15000	268.48211			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.60000		98.30312		9.69500	97.46093			24,192,000,000,000.00	2,520,000,000	3,226,200,000.00
HWAY35	On 31/07/2035	Spot Bond	9.52000		98.96145		9.61500	98.09763			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		51.44897		100.00000	51.32433			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		10.68431		100.00000	10.65785			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF03U	On 09/10/2014	Spot Bond	100.00000		65.58305	100.00000	65.42064				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		31.19166	100.00000	31.11442				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		17.29039	100.00000	17.24758				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		9.40133	100.00000	9.37779				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.90000		110.23969	1.91500	110.06371				76,928,340,000,000.00	40,488,600,000	63,439,895,000.00
I2038	On 31/01/2038	Spot Bond	2.17000		110.83352	2.17000	110.81672				6,076,000,000,000.00	2,800,000,000	27,180,000,000.00
I2046	On 31/03/2046	Spot Bond	2.29000		107.43240	2.29000	107.41580				0.00	0	44,202,137,500.00
I2050	On 31/12/2050	Spot Bond	2.27500		115.46559	2.27500	115.44777				3,685,500,000,000.00	1,620,000,000	15,104,763,700.00
IBC01	On 16/03/2015	Spot Bond	0.00000		92.45000	0.00000	92.50000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.86500		102.68959	7.95000	102.58961				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		101.12926	0.00000	101.10996				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.32571	0.00000	100.30700				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.36500		102.36511	8.45000	102.18911				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	9.09000		103.28654	9.18500	102.94586				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	7.97000		103.68663	8.04000	103.65917				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		101.11745	0.00000	101.09851				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.70578	0.00000	100.68702				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.82000		113.61311	4.82000	113.58796				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.18500		101.03595	8.27000	100.83171				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.97161	0.00000	100.95323				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		101.02923	0.00000	101.00975				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.67000		124.11617	1.67000	124.09907				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.40000		124.12482	2.42000	123.93134				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL37	On 02/04/2015	Spot Bond	0.00000		100.41623		0.00000	100.39955			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		101.31881		0.00000	101.30023			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.76000		99.89885		8.85500	99.56001			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.73124		0.00000	100.71302			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		101.93892		0.00000	101.91885			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.72539		0.00000	100.70667			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.28500		97.27599		9.38000	96.90556			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.78000		90.41908		9.87500	90.01156			0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.54268		0.00000	100.52427			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.84000		94.90749		8.93500	94.57990			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.83000		97.94580		9.92500	97.48923			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		101.01925		0.00000	101.00105			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		101.04978		0.00000	101.03103			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	8.12500		99.27131		8.21000	99.07317			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	9.06500		97.86728		9.16000	97.51558			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		101.16393		0.00000	101.14312			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.77623		0.00000	100.75807			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.41000		101.27257		8.50500	101.01042			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	9.02500		101.69401		9.12000	101.29892			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	10.04500		102.38139		10.13000	101.82540			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	100.00000		1.14438		100.00000	1.14154			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00361		100.00000	0.00360			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		101.06458		0.00000	101.04620			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		101.11785		0.00000	101.09864			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG03		On 22/10/2020	Spot Bond		9.39500	98.50033		9.48500	98.05661		0.00	0	0.00
IDCP01		On 19/04/2015	Spot Bond		5.00000	102.19451		5.00000	102.18065		0.00	0	0.00
IDCP02		On 19/04/2015	Spot Bond		5.00000	102.19451		5.00000	102.18065		0.00	0	0.00
IDCP03		On 31/01/2017	Spot Bond		5.00000	100.76689		5.00000	100.75315		0.00	0	0.00
IDCP04		On 19/10/2017	Spot Bond		5.00000	102.19451		5.00000	102.18065		0.00	0	0.00
IDCP05		On 14/03/2018	Spot Bond		4.00000	100.15078		4.00000	100.14001		0.00	0	0.00
IDW001		On 30/06/2016	Spot Bond		0.00000	100.61581		0.00000	100.59056		0.00	0	0.00
IDW002		On 30/06/2016	Spot Bond		0.00000	100.57553		0.00000	100.55085		0.00	0	0.00
IDW003		On 30/06/2016	Spot Bond		0.00000	99.92341		0.00000	99.89791		0.00	0	0.00
IF422U		On 27/05/2014	Spot Bond		100.00000	81.69205		100.00000	81.16500		0.00	0	0.00
IFM01		On 31/03/2016	Spot Bond		9.20000	112.07248		9.20000	112.04479		0.00	0	0.00
IHL01		On 29/12/2014	Spot Bond		0.00000	99.93833		0.00000	99.91766		0.00	0	0.00
IHL02		On 29/12/2014	Spot Bond		0.00000	99.93833		0.00000	99.91766		0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond		0.00000	100.87229		0.00000	100.84970		0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond		100.00000	7.54499		100.00000	7.52672		0.00	0	0.00
IN01Q		On 23/07/2014	Spot Bond		0.00000	101.04199		0.00000	101.02363		0.00	0	0.00
IN02Q		On 05/08/2014	Spot Bond		0.00000	100.90379		0.00000	100.88567		0.00	0	0.00
IN03Q		On 12/08/2014	Spot Bond		0.00000	100.77710		0.00000	100.75903		0.00	0	0.00
IN04		On 15/03/2015	Spot Bond		9.86500	99.43967		9.95000	99.33751		0.00	0	0.00
IN04Q		On 26/08/2014	Spot Bond		0.00000	100.52468		0.00000	100.50669		0.00	0	0.00
IN05Q		On 13/05/2014	Spot Bond		0.00000	102.10178		0.00000	102.08610		0.00	0	0.00
IN06H		On 10/09/2014	Spot Bond		0.00000	100.30195		0.00000	100.28514		0.00	0	0.00
IN09		On 01/02/2016	Spot Bond		0.00000	100.50179		0.00000	100.47573		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN191U	On 16/05/2017	Spot Bond	100.00000	6.07750	100.00000	6.06228					0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond	100.00000	96.56085	100.00000	96.30607					0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	82.76644	100.00000	82.57919					0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	82.59630	100.00000	82.41516				200,000,000,000,000.00	2,000,000,000	2,000,000,000.00	
IN423U	On 03/06/2014	Spot Bond	100.00000	96.62500	100.00000	95.86417					0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000	91.55639	100.00000	90.87313					0.00	0	0.00
INA413	On 25/03/2014	Spot Bond	5.80000	97.18173	5.80000	97.18173					0.00	0	0.00
INA414	On 01/04/2014	Spot Bond	5.80000	99.88889	5.80000	99.87304					0.00	0	0.00
INA415	On 08/04/2014	Spot Bond	5.80000	99.77803	5.80000	99.76221				58,000,000,000,000.00	10,000,000,000	5,000,000,000.00	
INA416	On 15/04/2014	Spot Bond	5.80000	99.66741	5.80000	99.65163					0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	5.90000	99.54944	5.90000	99.53342					0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	5.90000	99.43743	5.90000	99.42145					0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	5.90000	99.32567	5.90000	99.30973					0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	5.90000	99.21417	5.90000	99.19826					0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	6.00000	99.08785	6.00000	99.07171					0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	6.00000	98.97500	6.00000	98.95890				14,400,000,000,000.00	2,400,000,000	1,200,000,000.00	
INA424	On 10/06/2014	Spot Bond	6.05000	98.73978	6.05000	98.72363					0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	99.92958	0.00000	99.90610					0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.48395	100.52760	11.55999	100.41475					0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.48395	99.40078	11.55999	99.28920					0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.09115	0.00000	100.02106					0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.50494	0.00000	100.47681					0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.08970	0.00000	100.02005					0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	103.14120	6.50000	103.12307					0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING161		On 20/03/2017	Spot Bond	0.00000	100.18220	0.00000	100.15938			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	99.94629	0.00000	99.92832			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	97.39659	0.00000	97.39659			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.26718	0.00000	100.24805			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	101.14207	0.00000	101.12519			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	101.22986	0.00000	101.21134			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.77966	0.00000	100.76233			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.08735	0.00000	100.06550			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.47885	0.00000	100.45872			0.00	0	0.00
ING233		On 25/06/2014	Spot Bond	0.00000	102.00068	0.00000	101.98493			0.00	0	0.00
ING234		On 28/05/2014	Spot Bond	0.00000	101.92329	0.00000	101.90726			0.00	0	0.00
ING235		On 20/12/2014	Spot Bond	0.00000	100.13451	0.00000	100.11767			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	100.13344	0.00000	100.11674			0.00	0	0.00
ING237		On 09/06/2014	Spot Bond	0.00000	100.29358	0.00000	100.27723			0.00	0	0.00
ING239		On 15/07/2014	Spot Bond	0.00000	101.07186	0.00000	101.05509			0.00	0	0.00
ING241		On 03/02/2015	Spot Bond	0.00000	100.87592	0.00000	100.85869			0.00	0	0.00
ING242		On 10/02/2015	Spot Bond	0.00000	100.75546	0.00000	100.73827			0.00	0	0.00
ING243		On 18/02/2015	Spot Bond	0.00000	100.64899	0.00000	100.63173			0.00	0	0.00
ING244		On 18/02/2015	Spot Bond	0.00000	100.64125	0.00000	100.62420			0.00	0	0.00
ING245		On 28/08/2014	Spot Bond	0.00000	100.45492	0.00000	100.43816			0.00	0	0.00
ING247		On 17/09/2014	Spot Bond	0.00000	100.17856	0.00000	100.16233			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	99.92095	0.00000	99.89463			0.00	0	0.00
INGR02		On 28/11/2014	Spot Bond	0.00000	100.46664	0.00000	100.44966			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INGR03	On 09/05/2014	Spot Bond	0.00000	99.34268		0.00000	99.32703			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond	100.00000	96.81698		100.00000	96.56085			0.00	0	0.00
IP268U	On 23/04/2014	Spot Bond	100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000	81.65548		100.00000	81.47321			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	101.32813		0.00000	101.30871			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	101.35838		0.00000	101.33854			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	101.37860		0.00000	101.35848			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.87500	103.80919		8.96000	103.56229			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	7.59500	99.97919		7.66500	99.95802			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.35051		0.00000	100.33108			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.24000	101.58407		9.33500	101.27760			0.00	0	0.00
IPL7	On 05/04/2018	Spot Bond	0.00000	99.81159		0.00000	99.79251			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	101.46057		0.00000	101.44035			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.73035		0.00000	100.70570			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.09319		0.00000	100.02270			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	9.04500	104.47005		9.13000	104.34570			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	102.10755		0.00000	102.08407			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.50947		0.00000	100.48611			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.49000	115.04212		3.51000	114.86110			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.95000	127.93910		3.95000	127.91361			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	99.89244		0.00000	99.87087			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.55413		0.00000	101.53180			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.54740		0.00000	101.52438			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.36268		0.00000	100.33995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV026		On 27/09/2024	Spot Bond	0.00000	100.02089	0.00000	99.99973			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.90000	91.02956	3.91500	90.88245			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.90000	97.52618	3.91500	97.42780			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.40601	0.00000	100.38207			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.99161	0.00000	100.96784			0.00	0	0.00
IV04Q		On 10/09/2014	Spot Bond	0.00000	100.30195	0.00000	100.28514			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	12.35500	109.91451	12.45000	109.57196			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	101.44569	0.00000	101.41978			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.95000	127.93910	3.95000	127.91361			0.00	0	0.00
IV422U		On 29/05/2014	Spot Bond	100.00000	99.17355	100.00000	98.36065			0.00	0	0.00
IV424U		On 12/06/2014	Spot Bond	100.00000	90.20000	100.00000	89.53676			0.00	0	0.00
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.50120	0.00000	100.48299			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	101.11776	0.00000	101.10014			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.65743	0.00000	100.64015			0.00	0	0.00
IVA413		On 27/03/2014	Spot Bond	5.80000	97.18173	5.80000	99.95235			0.00	0	0.00
IVA414		On 03/04/2014	Spot Bond	5.80000	99.85719	5.80000	99.84135			0.00	0	0.00
IVA415		On 10/04/2014	Spot Bond	5.80000	99.74640	5.80000	99.73059			0.00	0	0.00
IVA416		On 17/04/2014	Spot Bond	5.80000	99.63585	5.80000	99.62008			0.00	0	0.00
IVA417		On 24/04/2014	Spot Bond	5.90000	99.51741	5.90000	99.50140			0.00	0	0.00
IVA419		On 08/05/2014	Spot Bond	5.90000	99.29379	5.90000	99.27786			0.00	0	0.00
IVA420		On 15/05/2014	Spot Bond	5.90000	99.18236	5.90000	99.16646			0.00	0	0.00
IVA422		On 29/05/2014	Spot Bond	6.00000	98.94280	6.00000	98.92671			0.00	0	0.00
IVA424		On 12/06/2014	Spot Bond	6.05000	98.70747	6.05000	98.69133			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC002	On 12/02/2020	Spot Bond	0.00000	100.92582	0.00000	100.90465				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	101.04013	0.00000	101.02031				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	101.08536	0.00000	101.06540				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	101.50566	0.00000	101.48749				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	99.87505	0.00000	99.85703				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.90050	0.00000	100.88271				0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.87679	0.00000	100.85969				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.78469	0.00000	100.76757				0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.89657	0.00000	100.87885				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.65392	0.00000	100.63556				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.67230	0.00000	100.65108				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.54237	0.00000	100.52255				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	101.35848	0.00000	101.33864				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	101.36859	0.00000	101.34861				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	101.38881	0.00000	101.36856				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	101.29782	0.00000	101.27881				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	101.22625	0.00000	101.20593				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	101.04008	0.00000	101.02025				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.18169	0.00000	100.16133				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.74657	0.00000	100.72730				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.53551	0.00000	100.51738				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.52982	0.00000	100.51188				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	60.49562	100.00000	60.34413				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	88.37772	100.00000	88.16425				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDC06U	On 15/05/2014	Spot Bond	100.00000		88.37772	100.00000	88.16425				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		101.17812	0.00000	101.15750				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		63.78325	100.00000	63.62530				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		101.52683	0.00000	101.50683				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		22.89500	100.00000	22.83767				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		101.41421	0.00000	101.39300				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		56.88566	100.00000	56.74321				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		58.16499	100.00000	58.01934				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		62.62608	100.00000	62.47099				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		59.71831	100.00000	59.60501				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		62.04096	100.00000	61.88560				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		56.01939	100.00000	55.88368				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		58.38030	100.00000	58.19189				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.60282	0.00000	100.58029				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.30355	0.00000	101.27888				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.85000		141.84560	8.95000	140.83479				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.37908	0.00000	100.36178				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.19933	0.00000	100.18130				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.55070	0.00000	100.53071				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.40954	0.00000	100.39037				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		101.11525	0.00000	101.09532				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.34000		96.14697	9.43500	95.86073				0.00	0	0.00
LGL03	On 03/04/2018	Spot Bond	9.49000		93.81592	9.58500	93.49298				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL04	On 14/08/2020	Spot Bond	9.93000	97.48941		10.02500	97.03288			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.44027		0.00000	100.41079			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.86500	102.80041		10.95000	102.64084			22,599,200,000,000.00	2,080,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.48025		0.00000	100.44809			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.70763		0.00000	100.68750			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.75588		0.00000	100.73439			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.81369		0.00000	100.79057			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000	100.93455		0.00000	100.91771			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	101.18749		0.00000	101.17049			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	0.00000	99.92700		0.00000	99.91240			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000	99.62060		0.00000	99.60600			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000	99.24238		0.00000	99.22660			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	100.33514		0.00000	100.31918			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	98.88490		0.00000	98.86897			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	61.26567		100.00000	61.14943			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	56.88566		100.00000	56.74321			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.46947		0.00000	100.45218			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	53.22601		100.00000	53.09706			0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond	100.00000	95.54974		100.00000	95.30026			0.00	0	0.00
MAQ15U	On 02/04/2014	Spot Bond	100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
MAQ16U	On 07/04/2014	Spot Bond	100.00000	97.33333		100.00000	97.07447			0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond	100.00000	91.93955		100.00000	91.70854			0.00	0	0.00
MAQ18U	On 17/04/2014	Spot Bond	100.00000	94.80519		100.00000	94.55959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBC022	On 17/04/2014	Spot Bond		0.00000	99.71098		0.00000	99.69652			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	101.42085		0.00000	101.40382			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.61098		0.00000	100.59358			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00256		0.00000	101.54215			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	101.21292		0.00000	101.19424			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.31263		0.00000	100.29539			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.98891		0.00000	100.97032			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.33253		0.00000	100.31556			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.30828		0.00000	100.29113			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.64441		0.00000	100.62606			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.75121		0.00000	100.73442			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.81111		0.00000	100.79298			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	99.52028		100.00000	99.25839			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	79.08309		100.00000	78.85714			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	60.82028		100.00000	60.66799			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	21.27895		100.00000	21.22740			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	51.95055		100.00000	51.82470			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		9.20500	103.36161		9.30000	102.96121			0.00	0	140,000,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.32173		0.00000	100.30021			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.29958		0.00000	100.27954			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	101.78031		0.00000	101.76175			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	99.80927		0.00000	99.79023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA2	On 05/10/2014	Spot Bond	0.00000		99.80791		0.00000	99.78874			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		99.80108		0.00000	99.78123			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		101.37027		0.00000	101.35007			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		101.44501		0.00000	101.42386			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.57500		99.84870		8.67000	99.61433		3,430,000,000,000.00		400,000,000	100,000,000.00
MEFSB4	On 05/01/2019	Spot Bond	9.27500		102.33567		9.37000	101.95005			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	10.07000		101.91881		10.16000	101.41594			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.91000		104.20812		6.98000	104.13950			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.14849		0.00000	100.12975			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.15386		0.00000	100.13446			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.13000		100.72010		10.22500	100.29662			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.86500		101.15752		7.95000	101.02000			0.00	0	4,760,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.55913		0.00000	100.53879			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.50000		100.90322		9.59500	100.62526			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.21827		0.00000	100.19832			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.94500		100.88723		10.03500	100.41513		7,956,000,000,000.00		800,000,000	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		8.97327		100.00000	8.95153			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.53638		0.00000	100.51685			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.20000		100.79773		9.29500	100.51933			0.00	0	110,000,000.00
MTN02	On 13/07/2014	Spot Bond	6.39500		103.16104		6.46500	103.12234			0.00	0	5,000,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.96500		103.57686		8.05000	103.45022		13,699,800,000,000.00		1,720,000,000	430,000,000.00
MTN04	On 13/07/2017	Spot Bond	9.14000		104.80682		9.23500	104.51119			0.00	0	20,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.54563		100.89771	6.52910			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.63230		100.61875	6.61560			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.77419		0.00000	100.75564			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.78671		0.00000	100.76786			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.79807		0.00000	100.77895			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.80360		0.00000	100.78434			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.87221		0.00000	100.85131			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.95195		0.00000	100.92913			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.41974		100.00000	0.41869			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.41974		100.00000	0.41869			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.39500	96.30641		9.48000	95.80922			35,701,000,000,000.00	3,800,000,000	1,900,000,000.00
NBK10A		On 25/07/2016	Spot Bond	7.81500	99.27526		7.90000	99.07840			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	101.13354		0.00000	101.11623			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.65000	99.40371		9.74500	98.92982			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	101.31308		0.00000	101.29647			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	9.39500	100.14892		9.48500	99.67225			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.74543		0.00000	100.72719			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.74500	100.13827		9.83000	99.57989			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	102.09004		0.00000	102.07099			0.00	0	22,270,000.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.86341		0.00000	100.84541			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	101.77130		0.00000	101.75178			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.95966		0.00000	100.94194			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.67184		0.00000	100.65403			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.15970		0.00000	100.14194			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.56500	104.43256		7.65000	104.29228			0.00	0	690,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.51412		0.00000	100.49258			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	9.10500	110.22265		9.20000	109.77155			0.00	0	0.00
NBK4	On 28/10/2024	Spot Bond	11.02500	33.04927		11.12500	32.72633			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.96500	105.95637		8.05000	105.84746		28,138,649,251,500.00		3,532,787,100	2,127,595,700.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	101.25365		0.00000	101.23291			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	101.32658		0.00000	101.30474			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.31500	102.00245		8.40000	101.82520			0.00	0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.07688		0.00000	100.01026			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	100.64977		0.00000	100.62851			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	99.93745		0.00000	99.91651			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	99.79728		0.00000	101.56168			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.41442		0.00000	101.39321			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.51161		0.00000	100.49071			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	88.69092		0.00000	88.67244			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.48445		0.00000	100.46463			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	101.09869		0.00000	101.07863			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN65	On 25/01/2016	Spot Bond	0.00000	101.20496	0.00000	101.18311				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	101.06373	0.00000	101.04349				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	101.50997	0.00000	101.48806				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	84.88561	0.00000	84.86650				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.30103	0.00000	100.28326				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.80800	0.00000	100.78715				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.16081	0.00000	100.14052				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.15223	0.00000	100.13302				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.49159	0.00000	101.47128				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.14695	0.00000	100.12840				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.14366	0.00000	100.12568				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.14355	0.00000	100.12559				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	101.05124	0.00000	101.03247				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.16636	0.00000	100.14553				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.19500	103.04058	10.29500	102.38573				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.16530	0.00000	100.14461				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.23000	101.81550	10.33000	101.14929				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.16636	0.00000	100.14553				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.14897	0.00000	100.13032				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.44809	0.00000	100.42934				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.81500	102.63944	8.90000	102.49853				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	103.70836	0.00000	103.68339				0.00	2,600,000,000	1,300,000,000.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.61411	0.00000	100.59161				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED9	On 06/07/2017	Spot Bond	0.00000	99.83924	0.00000	99.82292				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.59000	113.73334	12.68500	113.35068				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.91138	0.00000	110.87465				0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	101.73036	0.00000	101.71531				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.60288	0.00000	100.57748				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.39000	161.33430	2.41000	161.22641				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.18000	102.40573	9.27500	101.93063				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.31430	0.00000	100.29659				0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.30316	0.00000	100.28627				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.81000	103.85133	9.90500	103.38128				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.60726	0.00000	100.58808				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.66263	0.00000	100.64548				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.57783	0.00000	100.55958				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.57254	0.00000	100.55445				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.59428	0.00000	100.57551				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	10.01000	104.46360	10.10500	103.89922				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.61607	0.00000	100.59661				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.59435	0.00000	100.57558				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.60731	0.00000	100.58813				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.21000	103.85681	10.30500	103.39061				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.65081	0.00000	100.63026				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.62475	0.00000	100.60503				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.61599	0.00000	100.59654				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.78051	0.00000	100.75588				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.72775		0.00000	100.70479			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.63335		0.00000	100.61335			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.31500		104.93103		7.40000	104.90189			0.00	0	3,000,000,000.00
NRA018	On 30/11/2018	Spot Bond	8.94500		116.34761		9.04000	115.93590		5,724,800,000,000.00	640,000,000	820,000,000.00	
NRA022	On 31/10/2022	Spot Bond	9.32500		122.01894		9.41500	121.40730		9,325,000,000,000.00	1,000,000,000	750,000,000.00	
NRA023	On 31/05/2023	Spot Bond	2.28500		165.70758		2.30500	165.43435			0.00	0	8,600,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.55000		125.02017		9.63000	124.27029		98,227,486,685,000.00	10,285,600,700	3,531,866,900.00	
NTC10	On 18/04/2014	Spot Bond	0.00000		101.21329		0.00000	101.19316			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		101.18040		0.00000	101.16076			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		101.26496		0.00000	101.24445			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		101.08032		0.00000	101.06102			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		101.77393		0.00000	101.75574			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.08083		0.00000	100.01329			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.54872		0.00000	100.52950			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.56834		0.00000	100.54843			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.62531		0.00000	100.60241			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.79627		0.00000	100.76719			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.56893		100.00000	16.52745			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		30.49210		100.00000	30.41658			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.09500		106.40101		7.18000	106.25299			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		15.44497		100.00000	15.40629			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		97.12000		0.00000	97.12000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		45.00998		100.00000	44.89851			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM10	On 14/05/2015	Spot Bond	0.00000	100.77533	0.00000	100.75675				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	101.01678	0.00000	100.99853				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.48948	0.00000	100.47146				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.41744	0.00000	100.39944				0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000	100.70460	0.00000	100.68859				0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000	100.57649	0.00000	100.56048				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.57180	0.00000	100.55427				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.30445	0.00000	100.28489				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.34947	0.00000	100.33181				0.00	760,000,000	190,000,000.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.19677	0.00000	100.17885				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.19354	0.00000	100.17592				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.21659	0.00000	100.19679				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.20408	0.00000	100.18550				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.19735	0.00000	100.17937				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.22784	0.00000	100.20702				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.21284	0.00000	100.19346				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.20437	0.00000	100.18576				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.24027	0.00000	100.21831				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.22306	0.00000	100.20273				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.21255	0.00000	100.19319				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.99517	0.00000	100.97671				0.00	50,000,000	25,000,000.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	101.02785	0.00000	101.00884				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	101.04255	0.00000	101.02329				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	101.07522	0.00000	101.05541				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.21563		0.00000	101.19345			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.24827		0.00000	101.22554			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.19474		0.00000	101.17338			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.86500		103.42368		6.95000	103.36474			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.76500		96.92801		6.83500	96.87963			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.27000		38.64178		8.37000	38.20032			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.86500		109.56737		6.95000	109.42325		6,308,861,964,000,000.00	75,653,600,000	03,899,635,600.00	
R158	On 15/09/2015	Spot Bond	6.86500		109.56737		6.95000	109.42325			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.76500		90.71511		6.85000	90.58937			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.86500		115.28192		6.95000	115.05331			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.69500		85.01791		6.78000	84.83041			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.45000		118.57458		8.55000	117.69698		7,975,305,391,670,000.00	10,687,028,600	37,866,496,000.00	
R187P	On 21/12/2026	Spot Bond	8.19000		35.98429		8.29000	35.53896			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.11000		33.56123		8.21000	33.11397			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.88000		274.20927		1.90000	273.74371		107,027,723,200,000.00	56,929,640,000	24,852,370,800.00	
R201	On 21/12/2014	Spot Bond	6.39500		103.97631		6.46500	103.90790		1,506,662,000,000,000.00	35,600,000,000	81,107,000,000.00	
R202	On 07/12/2033	Spot Bond	2.12000		212.64416		2.12000	212.61231		401,240,931,224,000.00	89,264,590,200	50,954,100,000.00	
R2023	On 28/02/2023	Spot Bond	8.34500		96.88694		8.43000	96.35205		8,304,191,281,000,000.00	95,109,800,000	59,181,700,000.00	
R203	On 15/09/2017	Spot Bond	7.64000		102.11297		7.73500	101.80475		7,554,603,089,396,000.00	88,822,393,900	12,680,406,100.00	
R2030	On 31/01/2030	Spot Bond	8.88000		93.81046		8.98500	92.95688		5,858,136,000,000,000.00	59,700,000,000	99,635,775,500.00	
R2037	On 31/01/2037	Spot Bond	9.01500		96.34430		9.10500	95.49568		2,502,564,000,000,000.00	77,600,000,000	03,002,500,000.00	
R204	On 21/12/2018	Spot Bond	7.85500		102.67680		7.95000	102.28463		9,795,213,155,462,000.00	47,003,584,400	09,253,747,600.00	
R2048	On 28/02/2048	Spot Bond	9.10000		96.99501		9.20000	95.96971		3,221,673,000,000,000.00	54,030,000,000	125,311,700,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Spot Bond	8.13000	97.41802	8.22500	96.97553					0,986,034,528,800,000.00	51,295,760,000	57,123,400,000.00
R208	On 31/03/2021	Spot Bond	8.24500	92.10619	8.33500	91.63827					5,351,934,246,129,000.00	49,112,704,200	95,406,463,400.00
R209	On 31/03/2036	Spot Bond	8.95000	74.17423	9.04500	73.44061					8,343,440,722,615,000.00	32,228,013,700	63,228,307,900.00
R210	On 31/03/2028	Spot Bond	2.05000	159.46791	2.05000	159.44434					79,089,000,000,000.00	38,580,000,000	20,504,295,800.00
R211	On 31/01/2017	Spot Bond	0.97000	126.51793	0.97000	126.50292					17,867,400,000,000.00	18,420,000,000	25,046,938,500.00
R212	On 31/01/2022	Spot Bond	1.83000	129.19794	1.85000	128.99757					281,044,080,000,000.00	53,576,000,000	89,408,722,200.00
R213	On 28/02/2031	Spot Bond	8.85000	84.44660	8.94500	83.70385					6,151,976,498,490,000.00	95,138,587,400	93,258,828,600.00
R214	On 28/02/2041	Spot Bond	9.02000	75.14513	9.12000	74.34240					8,707,060,966,978,000.00	65,306,093,900	86,489,171,600.00
R226C	On 15/09/2014	Spot Bond	6.36500	97.10439	6.43500	97.05686					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.92500	93.64369	7.01000	93.55200					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.76500	90.71511	6.85000	90.58937					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.68500	87.88059	6.77000	87.72285					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.69500	85.01791	6.78000	84.83041					0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.45000	98.52017	6.52000	98.48702					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.40000	95.48418	6.47000	95.42000					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.83500	92.04412	6.92000	91.93368					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.70500	89.19668	6.79000	89.05329					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.68500	86.34067	6.77000	86.16647					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.74500	83.41560	6.83000	83.21300					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.61500	78.53229	7.71000	78.28402					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.66500	75.51594	7.76000	75.24274					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.86000	72.15294	7.95500	71.85892					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.84000	69.48782	7.93500	69.17306					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.82000	66.93404	7.91500	66.60041					0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond	7.81000	64.45095	7.90500	64.10040				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	8.09000	60.99617	8.18500	60.63670				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	8.07000	58.70073	8.16500	58.32816				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	8.16500	56.05263	8.25500	55.69083				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	8.13500	53.97423	8.22500	53.60265				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	8.10500	51.98789	8.19500	51.60766				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	8.07500	50.08911	8.16500	49.70126				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	8.03500	48.31649	8.12500	47.92161				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.99500	46.62455	8.08500	46.22348				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.39000	43.12482	8.49000	42.69369				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.35000	41.55949	8.45000	41.12423				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.31000	40.06638	8.41000	39.62770				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.27000	38.64178	8.37000	38.20032				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.23000	37.28219	8.33000	36.83853				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.19000	35.98429	8.29000	35.53896				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.15000	34.74495	8.25000	34.29844				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.11000	33.56123	8.21000	33.11397				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.74243	0.00000	101.71660				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.70875	0.00000	100.68558				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.77273	0.00000	101.74721				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.57593	0.00000	101.55168				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	14.04735	100.00000	14.01217				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.42698	100.00000	6.41106				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB3U	On 17/03/2017	Spot Bond	100.00000	17.48279	100.00000	17.44044				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.42668	0.00000	100.40710				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	99.94477	0.00000	99.92626				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.34429	0.00000	100.32400				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.71771	0.00000	100.65134				0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond	0.00000	100.67948	0.00000	100.66330				0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	100.74875	0.00000	100.73092				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.06982	0.00000	100.05200				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	101.21702	0.00000	101.19683				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.70277	0.00000	100.68306				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.44623	0.00000	101.42577				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	101.03211	0.00000	101.01183				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.36019	0.00000	100.34019				0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	101.35483	0.00000	101.33703				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	101.18943	0.00000	101.16939				0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000	102.14510	0.00000	102.12909				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.54469	0.00000	100.52491				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.42667	0.00000	100.40598				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.48393	0.00000	100.46410				0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	101.39684	0.00000	101.36861				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	99.90783	0.00000	99.87714				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	101.80552	0.00000	101.77249				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	101.61760	0.00000	101.58804				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP008	On 30/04/2016	Spot Bond	0.00000	101.61760		0.00000	101.58804			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.02725		0.00000	99.99924			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.03045		0.00000	99.99912			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.50494		0.00000	100.47681			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	103.99500		12.35000	103.96057			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.42347		0.00000	100.39994			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.89639		100.00000	13.86159			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.39622		0.00000	100.37417			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.83640		0.00000	100.81447			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	101.48667		0.00000	101.46458			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	101.32441		0.00000	101.30230			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.73368		0.00000	100.70970			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.41184		100.00000	2.40593			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	10.47447		100.00000	10.44853			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	24.13276		100.00000	24.07233			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	14.05686		100.00000	14.03964			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	19.29931		100.00000	19.25098			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	105.32901		0.00000	105.28252			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	102.43977		0.00000	102.39665			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.54500	106.46286		9.63500	105.97541			0.00	0	590,000,000.00
RW23	On 10/12/2023	Spot Bond	9.59500	102.26566		9.68000	101.71368			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.00000	104.87601		10.09500	104.11774			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	97.41804		0.00000	97.24629			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK12	On 24/11/2016	Spot Bond	8.11500	110.03449	8.20000	109.80259					0.00	0	1,650,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.68793	0.00000	100.66612					0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.69000	102.98770	9.78500	102.67298				52,326,000,000,000.00	5,400,000,000	1,350,000,000.00	
SBK15	On 23/01/2022	Spot Bond	0.00000	101.23801	0.00000	101.21654					0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.23749	0.00000	100.21581					0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	101.23544	0.00000	101.21379					0.00	80,000,000	80,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	101.27655	0.00000	101.25408					0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	101.25107	0.00000	101.22901					0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.96500	105.08522	8.05000	104.96873					0.00	0	1,070,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.45500	100.42091	9.55000	100.08984					0.00	0	390,000,000.00
SBK11	On 09/04/2014	Spot Bond	2.57000	130.21511	2.57000	130.19403					0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.32500	107.46766	8.41000	107.32314				16,650,000,000,000.00	2,000,000,000	1,000,000,000.00	
SBN29	On 15/09/2015	Spot Bond	8.18500	107.66655	8.27000	107.52206					0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.11500	107.76619	8.20000	107.62172					0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	9.04000	97.97964	9.13500	97.68302					0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.26000	107.55994	8.34500	107.41543					0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.22500	107.60967	8.31000	107.46517					0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.21512	0.00000	100.19547					0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.34757	0.00000	100.33416					0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.09776	0.00000	100.02611					0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	99.88242	0.00000	99.86270					0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.69000	100.76191	8.78500	100.45745					0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.45744	0.00000	101.43877					0.00	0	130,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.07935	0.00000	100.01209					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS18	On 23/06/2018	Spot Bond	0.00000	104.18288	0.00000	104.10536				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.39500	106.68454	9.48500	106.18142				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.10000	103.32292	10.20000	102.60901				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.84167	0.00000	100.81994				0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.25246	0.00000	101.23519				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.89422	0.00000	100.87460				0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.37789	0.00000	103.35462				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.95500	102.67228	9.05000	102.26315				0.00	0	910,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	9.34745	100.00000	9.32653				0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.94500	102.13653	10.03000	101.57894				0.00	0	1,000,000,000.00
SBS3	On 25/05/2026	Spot Bond	9.15000	95.88156	9.25000	95.17093				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.94500	96.03669	10.03500	95.56027				0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	8.04500	109.39807	8.13000	109.19246				0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	2.41000	263.18062	2.43000	262.73347				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.67000	124.11617	1.67000	124.09907				0.00	0	100,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	103.43000	0.00000	103.02000				0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	8.86510	100.00000	8.84362				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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHI05	On 31/01/2017	Spot Bond	2.24000	122.20086		2.24000	122.18211			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	103.14120		6.50000	103.12307			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.21944		0.00000	100.19721			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	99.94238		0.00000	99.92306			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	101.56648		0.00000	101.54552			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.67000	99.59558		9.76500	99.31382			0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond	0.00000	101.28731		0.00000	101.26513			0.00	0	6,220,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	101.42915		0.00000	101.40935			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.07889		0.00000	100.05917			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.07259		0.00000	100.00701			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.90079		0.00000	100.88326			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	9.42493		100.00000	9.40133			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.32397		0.00000	100.30367			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.16500	104.21596		8.25000	104.00815			28,414,200,000,000.00	3,480,000,000	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.45500	98.30719		9.55000	97.95322			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.99000	98.12365		9.08500	97.82663			33,982,200,000,000.00	3,780,000,000	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.71808		0.00000	100.69944			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.67816		0.00000	100.65857			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.79585		0.00000	100.77689			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.68297		0.00000	100.66324			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	101.14879		0.00000	101.12826			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.74000	104.14018		8.83500	103.92276			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	101.44028		0.00000	101.42098			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.57802		0.00000	101.55925			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA05	On 16/04/2018	Spot Bond	0.00000		101.29039		0.00000	101.27061			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.79500		95.81702		9.88500	95.40886			0.00	0	2,970,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.52174		0.00000	100.50043			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.04045		0.00000	100.02013			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		101.13959		0.00000	101.11885			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.85300		84.50282		9.94300	84.07828			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.91500		84.22555		10.00500	83.80258			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.64000		103.08877		7.71000	103.01785			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.39000		92.01520		9.48500	91.59972			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.21006		0.00000	100.18891			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.82000		98.61526		8.91500	98.31685			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.65000		102.54627		2.66500	102.38178			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.80500		99.04825		8.90000	98.67068			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.77554		0.00000	100.75827			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.76904		0.00000	100.74282			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000		100.60450		0.00000	100.58406			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.87000		107.27783		9.97000	106.51370			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.46139		0.00000	100.44249			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000		99.80925		0.00000	99.78989			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.19943		0.00000	100.17936			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.08000		75.75070		10.17500	75.11500			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000		100.49453		0.00000	100.47357			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000		101.14497		0.00000	101.12726			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN024	On 21/01/2019	Spot Bond	0.00000	101.23255		0.00000	101.21184			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond	0.00000	99.61560		0.00000	99.60081			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond	0.00000	99.51174		0.00000	99.49694			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000	99.51190		0.00000	99.49710			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond	0.00000	99.39152		0.00000	99.37551			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond	0.00000	99.26517		0.00000	99.24920			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000	99.24917		0.00000	99.23320			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond	0.00000	99.21653		0.00000	99.20054			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000	99.21762		0.00000	99.20166			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000	99.15219		0.00000	99.13619			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000	99.11887		0.00000	99.10285			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	99.02993		0.00000	99.01377			0.00	0	0.00
SY1058	On 03/04/2014	Spot Bond	0.00000	99.90415		0.00000	99.88818			0.00	0	0.00
SY1060	On 07/04/2014	Spot Bond	0.00000	99.83972		0.00000	99.82369			0.00	0	0.00
SY1062	On 11/04/2014	Spot Bond	0.00000	99.77578		0.00000	99.75976			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	0.00000	98.80838		0.00000	98.79228			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond	0.00000	98.68218		0.00000	98.66591			0.00	0	0.00
SY1066	On 17/04/2014	Spot Bond	100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond	0.00000	98.66451		0.00000	98.64822			0.00	0	0.00
SY1068	On 16/04/2014	Spot Bond	0.00000	99.69426		0.00000	99.67817			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.32500	107.16323		7.41000	107.01673			4,102,000,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	9.05000	99.57450		9.15000	98.84933			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	81.14320		100.00000	80.97237			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TF105U	On 25/10/2014	Spot Bond	100.00000		62.99417	100.00000	62.83818				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		27.94365	100.00000	27.87368				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		101.08911	0.00000	101.07085				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.95044	0.00000	100.93251				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.62505	0.00000	100.60818				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.46404	0.00000	100.44504				0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000		99.59613	0.00000	99.58171				0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000		98.70738	0.00000	98.70429				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.57020	0.00000	100.55348				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.14316	0.00000	100.12510				0.00	400,000,000	400,000,000.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.15070	0.00000	100.13170				0.00	800,000,000	400,000,000.00
TFS124	On 18/06/2014	Spot Bond	0.00000		98.69495	0.00000	98.67904				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.94608	0.00000	100.92818				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.11500		102.62194	8.20000	102.42014				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		101.16702	0.00000	101.14750				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		101.20339	0.00000	101.18332				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.47475	7.83000	101.45323				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		101.14701	0.00000	101.12780				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		101.19248	0.00000	101.17258				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		101.14916	0.00000	101.12820				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		101.14701	0.00000	101.12780				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		101.19248	0.00000	101.17258				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		101.34992	7.16000	101.33023				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10B1	On 18/10/2038	Spot Bond	0.00000	101.28155	0.00000	101.26029				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	101.27428	0.00000	101.25313				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	101.44864	0.00000	101.42481				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	101.42504	0.00000	101.40157				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	102.13654	0.00000	102.10208				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	102.05527	0.00000	102.02207				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	101.14519	0.00000	101.12602				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	101.20339	0.00000	101.18332				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	101.59407	8.73000	101.57010				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	101.13973	0.00000	101.12064				0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	101.19248	0.00000	101.17258				0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.32500	97.57320	9.42000	97.22575				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	101.28518	0.00000	101.26387				0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	101.26519	0.00000	101.24418				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	101.44501	0.00000	101.42123				0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	101.43774	0.00000	101.41409				0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	102.01009	0.00000	101.97760				0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	102.01732	0.00000	101.98471				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	101.20801	0.00000	101.18797				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.85742	101.06155	6.84028				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	101.13973	0.00000	101.12064				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	109.92686	0.00000	109.90746				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	101.30336	0.00000	101.28176				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	101.37601	0.00000	101.35330				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8D1	On 18/04/2036	Spot Bond	0.00000	102.14377	0.00000	102.10919				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.59541	0.00000	101.57642				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	101.18058	0.00000	101.16095				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.19887	0.00000	101.17896				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	101.18058	0.00000	101.16095				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.19887	0.00000	101.17896				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	101.20801	0.00000	101.18797				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	101.16961	0.00000	101.15014				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	101.19887	0.00000	101.17896				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.29944	0.00000	101.27801				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.29944	0.00000	101.27801				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.29944	0.00000	101.27801				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.44567	0.00000	101.42203				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.48221	0.00000	101.45802				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.43653	0.00000	101.41303				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	102.16664	0.00000	102.13207				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	102.21222	0.00000	102.17695				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	102.19399	0.00000	102.15900				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.61500	108.22881	8.70000	108.11474				0.00	0	990,000,000.00
TL20	On 22/02/2020	Spot Bond	8.30500	90.08204	8.40000	89.66269				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.55000	105.55093	8.64500	105.23160			39,757,500,000,000.00	4,650,000,000	6,110,400,000.00	
TN20	On 17/09/2020	Spot Bond	9.44500	105.32910	9.53500	104.86160			147,342,000,000,000.00	15,600,000,000	16,003,000,000.00	
TN23	On 06/11/2023	Spot Bond	9.52500	112.12601	9.61000	111.54352			225,552,000,000,000.00	23,680,000,000	10,640,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN25	On 19/08/2025	Spot Bond	9.65000	99.92942		9.75000	99.22887			260,743,000,000,000.00	27,020,000,000	15,276,100,000.00
TN27	On 14/11/2027	Spot Bond	9.59500	98.05021		9.69500	97.30498			159,277,000,000,000.00	16,600,000,000	6,721,100,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.96971		0.00000	100.95203			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.61161		0.00000	100.59229			0.00	2,400,000	1,502,400,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.83536		0.00000	100.81689			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.75713		0.00000	100.73759			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.77731		0.00000	100.75726			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.77935		0.00000	100.75924			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.87873		0.00000	100.85605			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	101.08474		0.00000	101.05674			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	99.78702		0.00000	99.76932			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	99.81963		0.00000	99.80136			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	99.81561		0.00000	99.79693			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.91972		10.00000	99.89298			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.92172		9.75000	99.89564			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.92284		100.00000	9.89725			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	99.70609		0.00000	99.69139			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	99.59100		0.00000	99.57639			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	99.27834		0.00000	99.26331			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	99.09259		0.00000	99.07796			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000	99.89618		0.00000	99.88135			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	97.02361		0.00000	97.00778			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000	99.48222		0.00000	99.46742			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	96.32064		0.00000	96.30465			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP153		On 27/11/2014	Spot Bond	0.00000	96.14416		0.00000	96.12835			0.00	0	0.00
TSP154		On 12/06/2014	Spot Bond	0.00000	98.84595		0.00000	98.83077			0.00	0	0.00
TSP155		On 24/07/2014	Spot Bond	0.00000	98.17000		0.00000	98.15449			0.00	0	0.00
TSP156		On 22/01/2015	Spot Bond	0.00000	95.04443		0.00000	95.02791			0.00	0	0.00
TSP157		On 07/08/2014	Spot Bond	0.00000	97.73737		0.00000	97.72023			0.00	0	0.00
TSP158		On 05/02/2015	Spot Bond	0.00000	93.98168		0.00000	93.96251			0.00	0	0.00
TSP159		On 21/08/2014	Spot Bond	0.00000	97.52856		0.00000	97.51164			0.00	0	0.00
TSP160		On 19/02/2015	Spot Bond	0.00000	93.83474		0.00000	93.81996			0.00	0	0.00
TSP161		On 05/03/2015	Spot Bond	0.00000	93.62416		0.00000	93.60552			0.00	0	0.00
TSP162		On 18/09/2014	Spot Bond	0.00000	97.02459		0.00000	97.00749			0.00	0	0.00
TSP163		On 19/03/2015	Spot Bond	0.00000	93.47602		0.00000	93.45769			0.00	0	0.00
TTO01U		On 28/08/2019	Spot Bond	100.00000	12.86655		100.00000	12.83433			0.00	0	0.00
TWC02U		On 17/04/2014	Spot Bond	100.00000	97.45595		100.00000	97.20347			0.00	0	0.00
TWC037		On 11/04/2014	Spot Bond	0.00000	101.10797		0.00000	101.09300			0.00	0	0.00
TWC038		On 14/04/2014	Spot Bond	0.00000	101.07803		0.00000	101.06305			0.00	0	0.00
TWC039		On 15/04/2014	Spot Bond	0.00000	101.04808		0.00000	101.03311			0.00	0	0.00
TWC03U		On 15/04/2014	Spot Bond	100.00000	98.08493		100.00000	97.82951			0.00	0	0.00
TWC040		On 22/04/2014	Spot Bond	0.00000	101.00316		0.00000	100.98819			0.00	0	0.00
TWC042		On 23/04/2014	Spot Bond	0.00000	100.97322		0.00000	100.95825			0.00	0	0.00
TWC043		On 23/04/2014	Spot Bond	0.00000	100.61268		0.00000	100.59656			0.00	0	0.00
TWC044		On 15/08/2014	Spot Bond	0.00000	100.62601		0.00000	100.60913			0.00	0	0.00
TWC045		On 15/05/2014	Spot Bond	0.00000	100.58438		0.00000	100.56815			0.00	0	0.00
TWC046		On 09/04/2014	Spot Bond	0.00000	100.25732		0.00000	100.24123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCJ08	On 15/04/2014	Spot Bond	0.00000	101.19959		0.00000	101.18245			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000	100.69805		0.00000	100.67968			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	0.00000	101.05575		0.00000	101.04067			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000	100.62205		0.00000	100.60568			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.64500	105.98430		9.73500	105.49587			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	101.30804		0.00000	101.28947			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	101.34504		0.00000	101.32292			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	99.77127		0.00000	99.74818			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.98000	101.00095		10.07500	100.70182			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.98380			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.01706		0.00000	100.00000			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	100.00000	51.20000		100.00000	63.84152			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.88136		0.00000	100.86215			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.91123		0.00000	100.89136			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.91255		0.00000	100.89266			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	99.99989		0.00000	99.98177			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	99.99995		0.00000	99.98130			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.22500	114.48898		7.31000	114.28676		141,610,000,000,000.00	19,600,000,000	9,800,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.45000	233.12104		1.45000	233.09036			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	7.16500	104.98807		7.25000	104.87225			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.14500	105.30944		8.24000	105.02174		141,723,000,000,000.00	17,400,000,000	8,700,000,000.00	
WSP3	On 28/05/2019	Spot Bond	8.41000	105.39521		8.50500	104.97423			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.75500	104.11072		8.85000	103.63826			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.78500	104.08771		8.87500	103.58937		43,925,000,000,000.00	5,000,000,000	2,500,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z014	On 30/06/2015	Spot Bond	6.81500	91.90487		6.90000	91.79257			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	6.42000	99.94726		6.49000	99.92893			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.43000	98.37103		6.50000	98.33636			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.74500	90.16618		6.83000	90.03397			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.41000	95.83640		6.48000	95.77573			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.81500	91.88785		6.90000	91.77537			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.80000	65.62138		7.89500	65.27799			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	33.81222		100.00000	33.74807			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	17.89723		100.00000	17.86327			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>1.27e+017</b>	<b>13,809,585,200</b>	<b>62 606 870 700.00</b>
<b>Grand Total:</b>										<b>1.27e+017</b>	<b>13,809,645,468</b>	<b>62 610 634 454.00</b>