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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/03/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 19/03/2014	Any day expiry		10.72120	10.72120		10.73160	10.73160		14.76	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry		10.73430	10.73430		10.74060	10.74060		13.15	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.83	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	634.72410	0.63472	641.11510	0.64112	634.724	17.24	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.90	Call	29.72630	0.02973	35.95270	0.03595	29.726	14.91	0.00	0	2,000.00
\$ / R	On 27/03/2014	Any day expiry		10.73680	10.73680		10.74140	10.74140		13.58	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Put	124.23180	0.12423	127.62170	0.12762	124.232	14.01	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Call	0.19350	0.00019	0.28580	0.00029	0.194	21.05	0.00	0	500.00
\$ / R	On 31/03/2014	Any day expiry		10.74400	10.74400		10.74810	10.74810		13.33	0.00	0	0.00
\$ / R	On 31/03/2014	Any day expiry	10.70	Call	127.87320	0.12787	135.20720	0.13521	127.873	13.46	0.00	0	500.00
\$ / R	On 31/03/2014	Any day expiry	11.00	Call	32.22340	0.03222	37.04810	0.03705	32.223	15.11	0.00	0	500.00
\$ / R	On 02/04/2014	Any day expiry		10.74720	10.74720		10.75140	10.75140		13.56	0.00	0	0.00
\$ / R	On 02/04/2014	Any day expiry	10.68	Call	149.81670	0.14982	157.27220	0.15727	149.817	13.51	0.00	0	10,000.00
\$ / R	On 02/04/2014	Any day expiry	10.72	Call	127.62820	0.12763	135.01450	0.13501	127.628	13.54	0.00	0	400.00
\$ / R	On 25/04/2014	Any day expiry		10.78510	10.78510		10.78990	10.78990		13.77	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.00090	0.00000	0.00120	0.00000	0.001	18.96	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	851.39210	0.85139	856.67740	0.85668	851.392	14.08	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	196.30810	0.19631	197.84290	0.19784	196.308	13.77	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	12.50190		0.01250		14.07230	0.01407	12.502	19.56	0.00	0	500.00
\$ / R	On 26/05/2014	Any day expiry			10.84260		10.84260		10.84230	10.84230		13.83	0.00	0	10,150.00
\$ / R	On 27/05/2014	Any day expiry			10.84410		10.84410		10.84400	10.84400		13.86	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.11660		0.00012		0.14310	0.00014	0.117	18.88	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	738.81070		0.73881		740.81500	0.74082	738.811	13.07	0.00	0	5,500.00
\$ / R	On 28/05/2014	Any day expiry			10.84560		10.84560		10.84580	10.84580		13.89	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	238.67930		0.23868		242.13250	0.24213	238.679	13.80	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	35.78850		0.03579		37.99880	0.03800	35.788	19.24	0.00	0	500.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.86960		10.86960		10.87360	10.87360		14.17	202,120,212.00	18,595	1,442,407.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.75240		0.00075		0.81260	0.00081	0.752	17.26	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	1.07250		0.00107		1.15360	0.00115	1.073	16.75	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	1.13410		0.00113		1.22030	0.00122	1.134	16.69	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	14.77270		0.01477		15.89030	0.01589	14.773	13.72	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	15.97250		0.01597		17.16940	0.01717	15.973	13.63	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	16.82420		0.01682		18.07630	0.01808	16.824	13.57	100.95	6	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	29.15900		0.02916		30.66960	0.03067	29.159	13.42	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	31.98300		0.03198		33.52880	0.03353	31.983	13.39	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	32.97340		0.03297		34.53060	0.03453	32.973	13.38	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	46.98960		0.04699		48.63660	0.04864	46.990	13.28	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	49.74360		0.04974		51.39530	0.05140	49.744	13.26	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	130.33120		0.13033		131.80290	0.13180	130.331	13.38	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	155.80890		0.15581		157.19050	0.15719	155.809	13.52	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	179.91550		0.17992		181.19020	0.18119	179.915	13.63	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	188.41800		0.18842		189.64980	0.18965	188.418	13.67	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	329.13740		0.32914		333.97450	0.33397	329.137	13.97	1,974.82	6	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.81	Call	324.33200		0.32433		329.13960	0.32914	324.332	13.99	0.00	0	100.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.81	Put	264.73200		0.26473		265.53960	0.26554	264.732	13.99	0.00	0	100.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	313.96050		0.31396		314.46770	0.31447	313.960	14.17	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	246.56600		0.24657		250.95300	0.25095	246.566	14.52	616,415.00	2,500	12,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	376.96600		0.37697		377.35300	0.37735	376.966	14.52	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Call	243.13840		0.24314		247.51210	0.24751	243.138	14.55	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Put	383.53840		0.38354		383.91210	0.38391	383.538	14.55	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	214.36200		0.21436		218.60380	0.21860	214.362	14.87	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	208.45030		0.20845		212.66100	0.21266	208.450	14.94	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	205.55940		0.20556		209.75210	0.20975	205.559	14.98	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	191.70290		0.19170		195.81400	0.19581	191.703	15.16	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	186.43500		0.18643		190.51430	0.19051	186.435	15.23	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	123.80160		0.12380		127.33720	0.12734	123.802	16.31	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	754.20160		0.75420		753.73720	0.75374	754.202	16.31	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	108.89420		0.10889		112.26460	0.11226	108.894	16.70	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	67.21710		0.06722		69.95830	0.06996	67.217	18.26	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,197.61710		1.19762		1,196.35830	1.19636	1,197.617	18.26	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	63.41860		0.06342		66.09930	0.06610	63.419	18.45	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	51.21580		0.05122		53.67240	0.05367	51.216	19.15	0.00	0	15,489.00
\$ / R	On 18/06/2014	Any day expiry			10.87710		10.87710		10.88230	10.88230		14.15	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.89230		10.89230		10.89900	10.89900		14.24	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.60250		0.00060		0.63100	0.00063	0.603	18.28	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	356.80960		0.35681		363.05540	0.36306	356.810	14.09	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 30/06/2014	Any day expiry			10.89810		10.89810		10.90470	10.90470		14.22	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	275.85650		0.27586		275.49570	0.27550	275.857	14.03	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	60.86110		0.06086		63.46970	0.06347	60.861	19.46	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			10.95210		10.95210		10.95760	10.95760		14.52	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	1.48490		0.00148		1.62680	0.00163	1.485	17.80	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	440.43310		0.44043		445.61620	0.44562	440.433	14.25	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.95410		10.95410		10.95950	10.95950		14.53	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	299.12090		0.29912		298.87650	0.29888	299.121	14.23	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	473.54550		0.47355		472.59890	0.47260	473.546	14.99	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	124.24000		0.12424		127.18250	0.12718	124.240	18.10	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	80.15100		0.08015		82.52020	0.08252	80.151	19.79	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			11.00040		11.00040		11.00490	11.00490		14.74	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	133.98400		0.13398		134.62510	0.13463	133.984	13.61	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	163.73340		0.16373		166.48550	0.16649	163.733	17.89	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			11.01000		11.01000		11.01430	11.01430		14.72	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	316.33700		0.31634		316.13420	0.31613	316.337	14.30	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	98.64280		0.09864		100.79730	0.10080	98.643	20.07	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			11.01200		11.01200		11.01620	11.01620		14.72	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	2.96080		0.00296		3.06080	0.00306	2.961	17.61	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	453.55550		0.45356		457.26050	0.45726	453.556	14.63	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.04670		11.04670		11.05020	11.05020		14.83	8,285,025.00	750	16,510.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	10.55320		0.01055		11.29060	0.01129	10.553	16.46	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	12.23260		0.01223		12.97000	0.01297	12.233	16.29	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	12.66660		0.01267		13.41590	0.01342	12.667	16.24	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	15.06440		0.01506		15.87000	0.01587	15.064	16.00	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	54.79800		0.05480		55.79790	0.05580	54.798	14.14	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	66.19970		0.06620		67.13880	0.06714	66.200	13.86	397.20	6	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	79.15870		0.07916		80.04500	0.08005	79.159	13.72	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	113.92990		0.11393		114.67930	0.11468	113.930	13.68	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	118.16910		0.11817		118.89860	0.11890	118.169	13.67	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	122.52770		0.12253		123.23150	0.12323	122.528	13.67	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	159.11100		0.15911		159.59790	0.15960	159.111	13.63	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	193.65640		0.19366		193.90950	0.19391	193.656	13.60	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	212.82780		0.21283		213.03820	0.21304	212.828	13.72	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	499.95180		0.49995		503.20150	0.50320	499.952	14.61	2,999.71	6	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	310.34640		0.31035		313.17340	0.31317	310.346	16.11	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	211.71180		0.21171		214.29880	0.21430	211.712	17.52	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	173.96710		0.17397		176.40340	0.17640	173.967	18.29	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	164.38540		0.16439		166.77080	0.16677	164.385	18.51	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	159.85560		0.15986		162.21470	0.16221	159.856	18.62	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	154.42390		0.15442		156.75210	0.15675	154.424	18.76	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	125.77110		0.12577		127.91610	0.12792	125.771	19.62	0.00	0	10,000.00
\$ / R	On 26/09/2014	Any day expiry			11.06840		11.06840		11.07160	11.07160		14.87	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	330.26830		0.33027		330.43540	0.33044	330.268	14.33	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	113.52620		0.11353		115.44550	0.11545	113.526	20.49	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			11.07450		11.07450		11.07760	11.07760		14.99	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	4.68570		0.00469		5.85350	0.00585	4.686	17.34	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	529.28070		0.52928		533.10780	0.53311	529.281	14.67	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 29/10/2014	Any day expiry		11.13590	11.13590	11.13830	11.13830		15.27	0.00	0	0.00
\$ / R		On 29/10/2014	Any day expiry	10.80	Put	345.49500	0.34550	346.78770	0.34679	345.495	14.46	0	500.00
\$ / R		On 29/10/2014	Any day expiry	13.33	Call	134.96560	0.13497	136.83470	0.13683	134.966	20.80	0	500.00
\$ / R		On 04/11/2014	Any day expiry		11.14820	11.14820	11.15050	11.15050		15.28	0.00	0	0.00
\$ / R		On 04/11/2014	Any day expiry	10.16	Put	131.20440	0.13120	132.64000	0.13264	131.204	13.91	0	3,882.00
\$ / R		On 04/11/2014	Any day expiry	11.91	Call	318.62180	0.31862	321.44440	0.32144	318.622	17.20	0	3,882.00
\$ / R		On 25/11/2014	Any day expiry		11.19110	11.19110	11.19300	11.19300		15.44	0.00	0	0.00
\$ / R		On 25/11/2014	Any day expiry	10.80	Put	355.25380	0.35525	356.84340	0.35684	355.254	14.52	0	500.00
\$ / R		On 25/11/2014	Any day expiry	13.61	Call	153.09060	0.15309	154.89530	0.15490	153.091	21.58	0	500.00
\$ / R		On 12/12/2014	Foreign Exchange Future		11.22590	11.22590	11.22740	11.22740		15.58	785,813.00	70	36,370.00
\$ / R		On 12/12/2014	Foreign Exchange Future	9.09	Put	33.16080	0.03316	33.85090	0.03385	33.161	15.62	0	1,402.00
\$ / R		On 12/12/2014	Foreign Exchange Future	9.44	Put	55.36780	0.05537	56.32720	0.05633	55.368	15.08	0	13,326.00
\$ / R		On 12/12/2014	Foreign Exchange Future	9.78	Put	88.43500	0.08844	89.69100	0.08969	88.435	14.55	0	41,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future	9.88	Put	100.94100	0.10094	102.28660	0.10229	100.941	14.39	0	79,241.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.00	Put	117.92100	0.11792	119.37600	0.11938	117.921	14.20	6	17,500.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.38	Put	203.43150	0.20343	205.16370	0.20516	203.432	14.12	0	500.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.55	Put	258.19810	0.25820	259.98950	0.25999	258.198	14.22	0	900.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.70	Put	313.68450	0.31368	315.49190	0.31549	313.685	14.32	0	1,902.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.82	Put	370.17030	0.37017	372.01220	0.37201	370.170	14.59	0	41,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.93	Put	426.14980	0.42615	428.00290	0.42800	426.150	14.84	0	79,241.00
\$ / R		On 12/12/2014	Foreign Exchange Future	11.00	Call	689.68700	0.68969	693.03400	0.69303	689.687	15.01	6	0.00
\$ / R		On 12/12/2014	Foreign Exchange Future	11.00	Put	463.78700	0.46379	465.63400	0.46563	463.787	15.01	0	42,500.00
\$ / R		On 12/12/2014	Foreign Exchange Future	11.10	Put	520.15930	0.52016	521.99490	0.52199	520.159	15.23	0	4,955.00
\$ / R		On 12/12/2014	Foreign Exchange Future	11.11	Put	525.96240	0.52596	527.79430	0.52779	525.962	15.26	0	7,471.00
\$ / R		On 12/12/2014	Foreign Exchange Future	11.20	Put	579.46730	0.57947	581.27990	0.58128	579.467	15.46	0	250.00
\$ / R		On 12/12/2014	Foreign Exchange Future	12.01	Call	367.07270	0.36707	369.89120	0.36989	367.073	17.38	0	500.00
\$ / R		On 12/12/2014	Foreign Exchange Future	12.29	Call	313.46460	0.31346	316.08870	0.31609	313.465	18.06	0	1,402.00
\$ / R		On 12/12/2014	Foreign Exchange Future	13.00	Call	216.24140	0.21624	218.39970	0.21840	216.241	19.70	0	47,455.00
\$ / R		On 12/12/2014	Foreign Exchange Future	13.06	Call	210.05300	0.21005	212.17450	0.21217	210.053	19.84	0	7,471.00
\$ / R		On 12/12/2014	Foreign Exchange Future	13.24	Call	192.97770	0.19298	194.99250	0.19499	192.978	20.25	0	41,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future	13.26	Call	191.21070	0.19121	193.21310	0.19321	191.211	20.30	0	79,241.00
\$ / R		On 12/12/2014	Foreign Exchange Future	14.84	Call	140.76050	0.14076	142.35290	0.14235	140.760	25.84	0	900.00
\$ / R		On 15/12/2014	Any day expiry		11.23210	11.23210	11.23350	11.23350		15.68	0.00	0	0.00
\$ / R		On 15/12/2014	Any day expiry	10.80	Put	359.81250	0.35981	362.56870	0.36257	359.813	14.51	0	500.00
\$ / R		On 15/12/2014	Any day expiry	13.80	Call	166.27710	0.16628	170.57130	0.17057	166.277	22.01	0	500.00
\$ / R		On 28/01/2015	Any day expiry		11.32640	11.32640	11.32900	11.32900		15.78	0.00	0	0.00
\$ / R		On 28/01/2015	Any day expiry	10.80	Put	374.55940	0.37456	377.11230	0.37711	374.559	14.68	0	300.00
\$ / R		On 28/01/2015	Any day expiry	14.27	Call	207.11950	0.20712	209.46230	0.20946	207.120	23.54	0	300.00
\$ / R		On 25/02/2015	Any day expiry		11.38690	11.38690	11.39060	11.39060		16.01	0.00	0	0.00
\$ / R		On 25/02/2015	Any day expiry	10.80	Put	382.12170	0.38212	386.19990	0.38620	382.122	14.76	0	300.00
\$ / R		On 25/02/2015	Any day expiry	14.50	Call	225.88240	0.22588	225.62670	0.22563	225.882	23.85	0	300.00
\$ / R		On 16/03/2015	Foreign Exchange Future		11.42800	11.42800	11.43230	11.43230		16.01	0.00	0	50.00
\$ / R		On 16/03/2015	Foreign Exchange Future	10.10	Put	169.70670	0.16971	172.66220	0.17266	169.707	14.53	0	46,165.00
\$ / R		On 16/03/2015	Foreign Exchange Future	10.90	Put	431.04040	0.43104	434.00080	0.43400	431.040	14.94	0	46,165.00
\$ / R		On 16/03/2015	Foreign Exchange Future	14.20	Call	251.62590	0.25163	255.16770	0.25517	251.626	22.52	0	46,165.00
\$ / R		On 27/03/2015	Any day expiry		11.45300	11.45300	11.45840	11.45840		16.13	0.00	0	0.00
\$ / R		On 27/03/2015	Any day expiry	10.80	Put	390.42380	0.39042	393.29510	0.39330	390.424	14.88	0	300.00
\$ / R		On 27/03/2015	Any day expiry	14.85	Call	250.87310	0.25087	254.38970	0.25439	250.873	24.73	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			11.53210	11.53210				0	0.00
\$ / R	10.80	Put	On 28/04/2015	Any day expiry	397.35130	0.39735	400.22620	0.40023	397.351	15.02	0.00	0	300.00
\$ / R	15.15	Call	On 28/04/2015	Any day expiry	257.82940	0.25783	261.15830	0.26116	257.829	24.65	0.00	0	300.00
\$ / R			On 27/05/2015	Any day expiry	11.60370	11.60370	11.60860	11.60860		16.54	0.00	0	0.00
\$ / R	10.80	Put	On 27/05/2015	Any day expiry	402.20950	0.40221	405.01510	0.40502	402.209	15.11	0.00	0	300.00
\$ / R	15.48	Call	On 27/05/2015	Any day expiry	260.44130	0.26044	263.69780	0.26370	260.441	24.68	0.00	0	300.00
\$ / R			On 12/06/2015	Foreign Exchange Future	11.65070	11.65070	11.65540	11.65540		16.64	0.00	0	0.00
\$ / R			On 26/06/2015	Any day expiry	11.67790	11.67790	11.68250	11.68250		16.75	0.00	0	0.00
\$ / R	10.80	Put	On 26/06/2015	Any day expiry	406.40090	0.40640	409.18330	0.40918	406.401	15.19	0.00	0	300.00
\$ / R	15.88	Call	On 26/06/2015	Any day expiry	248.78480	0.24878	251.77890	0.25178	248.785	24.46	0.00	0	300.00
\$ / R			On 29/07/2015	Any day expiry	11.75940	11.75940	11.76370	11.76370		16.85	0.00	0	0.00
\$ / R	10.80	Put	On 29/07/2015	Any day expiry	409.18590	0.40919	412.36490	0.41236	409.186	15.24	0.00	0	300.00
\$ / R	16.15	Call	On 29/07/2015	Any day expiry	259.94510	0.25995	265.25550	0.26526	259.945	24.40	0.00	0	300.00
\$ / R			On 27/08/2015	Any day expiry	11.83110	11.83110	11.83510	11.83510		17.01	0.00	0	0.00
\$ / R	10.80	Put	On 27/08/2015	Any day expiry	410.97210	0.41097	413.72370	0.41372	410.972	15.28	0.00	0	300.00
\$ / R	16.50	Call	On 27/08/2015	Any day expiry	256.01550	0.25602	258.79070	0.25879	256.015	24.29	0.00	0	300.00
\$ / R			On 28/09/2015	Any day expiry	11.91020	11.91020	11.91390	11.91390		17.08	0.00	0	0.00
\$ / R	10.80	Put	On 28/09/2015	Any day expiry	411.36090	0.41136	414.07580	0.41408	411.361	15.28	0.00	0	300.00
\$ / R	16.80	Call	On 28/09/2015	Any day expiry	255.70980	0.25571	258.33040	0.25833	255.710	24.05	0.00	0	300.00
\$ / R			On 28/10/2015	Any day expiry	11.98440	11.98440	11.98780	11.98780		17.22	0.00	0	0.00
\$ / R	10.80	Put	On 28/10/2015	Any day expiry	410.42160	0.41042	413.12820	0.41313	410.422	15.27	0.00	0	300.00
\$ / R	16.98	Call	On 28/10/2015	Any day expiry	274.89860	0.27490	277.52720	0.27753	274.899	24.10	0.00	0	300.00
\$ / R			On 25/11/2015	Any day expiry	12.05360	12.05360	12.05670	12.05670		17.27	0.00	0	0.00
\$ / R	10.80	Put	On 25/11/2015	Any day expiry	413.06200	0.41306	415.73040	0.41573	413.062	15.32	0.00	0	300.00
\$ / R	17.45	Call	On 25/11/2015	Any day expiry	257.59850	0.25760	260.03290	0.26003	257.598	23.97	0.00	0	300.00
\$ / R			On 21/12/2015	Any day expiry	12.11780	12.11780	12.12080	12.12080		17.32	0.00	0	0.00
\$ / R	10.80	Put	On 21/12/2015	Any day expiry	414.66170	0.41466	417.32900	0.41733	414.662	15.36	0.00	0	300.00
\$ / R	17.87	Call	On 21/12/2015	Any day expiry	249.37530	0.24938	251.73570	0.25174	249.375	23.99	0.00	0	300.00
\$ / R MAXI			On 25/03/2014	Any day expiry	10.73190	10.73190	10.73980	10.73980		13.20	0.00	0	0.00
\$ / R MAXI	10.75	Put	On 25/03/2014	Any day expiry	8,192.24260	0.08192	8,483.22530	0.08483	8,192.243	13.20	0.00	0	50.00
\$ / R MAXI			On 05/05/2014	Any day expiry	10.80430	10.80430	10.80670	10.80670		13.61	0.00	0	0.00
\$ / R MAXI			On 13/06/2014	Foreign Exchange Future	10.86960	10.86960	10.87360	10.87360		14.17	5,000,016.00	460	1,309.00
\$ / R MAXI	10.93	Put	On 13/06/2014	Foreign Exchange Future	33,232.78790	0.33233	33,273.90850	0.33274	33,232.788	14.27	0.00	0	250.00
\$ / R MAXI			On 15/09/2014	Foreign Exchange Future	11.04670	11.04670	11.05020	11.05020		14.83	55,233.50	5	82.00
\$ / R MAXI			On 12/12/2014	Foreign Exchange Future	11.22590	11.22590	11.22740	11.22740		15.58	0.00	0	0.00
£ / R			On 13/06/2014	Foreign Exchange Future	18.05710	18.05710	17.99200	17.99200		13.71	58,685,575.00	3,250	37,010.00
£ / R	15.00	Put	On 13/06/2014	Foreign Exchange Future	9.20060	0.00920	9.98900	0.00999	9.201	18.14	0.00	0	1,123.00
£ / R	16.50	Put	On 13/06/2014	Foreign Exchange Future	44.65400	0.04465	50.45870	0.05046	44.654	13.57	0.00	0	1,123.00
£ / R	16.65	Put	On 13/06/2014	Foreign Exchange Future	57.45280	0.05745	64.77710	0.06478	57.453	13.41	0.00	0	18,000.00
£ / R	16.88	Put	On 13/06/2014	Foreign Exchange Future	83.29790	0.08330	93.52040	0.09352	83.298	13.15	0.00	0	50.00
£ / R	17.20	Put	On 13/06/2014	Foreign Exchange Future	138.05470	0.13805	156.29750	0.15630	138.055	12.90	0.00	0	7,500.00
£ / R	17.90	Put	On 13/06/2014	Foreign Exchange Future	397.75320	0.39775	432.34320	0.43234	397.753	13.56	0.00	0	4,000.00
£ / R	18.45	Put	On 13/06/2014	Foreign Exchange Future	730.36150	0.73036	777.85970	0.77786	730.361	14.43	0.00	0	400.00
£ / R	19.55	Call	On 13/06/2014	Foreign Exchange Future	122.03280	0.12203	116.67170	0.11667	122.033	16.26	0.00	0	5,667.00
£ / R	19.80	Call	On 13/06/2014	Foreign Exchange Future	96.71690	0.09672	92.80530	0.09281	96.717	16.65	0.00	0	12,000.00
£ / R			On 15/09/2014	Foreign Exchange Future	18.33820	18.33820	18.27130	18.27130		14.14	0.00	0	8,741.00

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			18.62130		18.62130		18.55030	18.55030		14.75	4,655,325.00	250	5,460.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	869.26560		0.86927		912.60080	0.91260	869.266	14.65	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.76180		18.76180		18.69190	18.69190		14.97	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	730.60500		0.73061		766.39610	0.76640	730.605	14.39	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	880.63690		0.88064		919.91200	0.91991	880.637	14.70	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	954.86040		0.95486		995.67910	0.99568	954.860	14.84	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	457.37200		0.45737		445.59250	0.44559	457.372	17.65	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	364.30880		0.36431		355.51310	0.35551	364.309	18.29	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	361.86320		0.36186		353.14770	0.35315	361.863	18.31	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.93720		18.93720		18.87000	18.87000		15.18	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10707		0.10707		0.10725	0.10725		14.41	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10887		0.10887		0.10905	0.10905		15.21	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.11282		0.11282		0.11301	0.11301		15.80	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			15.11600		15.11600		15.09970	15.09970		13.22	75,776,508.00	5,013	89,951.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	27.31710		0.02732		30.23190	0.03023	27.317	12.69	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	31.14550		0.03115		34.27990	0.03428	31.146	12.68	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	64.45340		0.06445		68.99210	0.06899	64.453	12.64	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	110.77870		0.11078		116.66800	0.11667	110.779	12.65	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	259.43640		0.25944		268.94360	0.26894	259.436	13.02	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	106.29790		0.10630		106.27630	0.10628	106.298	16.36	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	101.38040		0.10138		101.42490	0.10142	101.380	16.49	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.36160		15.36160		15.34460	15.34460		14.12	0.00	0	13,366.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	176.97100		0.17697		178.42790	0.17843	176.971	13.32	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	183.73860		0.18374		185.24580	0.18525	183.739	13.31	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	324.02280		0.32402		317.25640	0.31726	324.023	15.96	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.61170		15.61170		15.59170	15.59170		14.75	0.00	0	5,300.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.89480		15.89480		15.87850	15.87850		15.09	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 08/05/2014	Index Future			409.83600		409.83600		409.31700	409.31700			0.00	0	0.00
AL37	On 07/08/2014	Index Future			415.85100		415.85100		415.32700	415.32700			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			481.11000		481.11000		479.78400	479.78400			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			488.17200		488.17200		486.82900	486.82900			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			438.77900		438.77900		437.20700	437.20700			0.00	0	704.00
ALBI	On 07/08/2014	Index Future			445.22000		445.22000		443.62700	443.62700			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			452.05800		452.05800		450.44900	450.44900			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.84030		9.84030		9.86190	9.86190		11.83	37,422,660.90	3,803	6,105.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	34.99420		0.03499		33.81230	0.03381	34.994	12.10	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	299.37750		0.29938		313.72720	0.31373	299.378	11.75	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	25.62160		0.02562		27.76460	0.02776	25.622	12.73	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.93750		9.93750		9.95860	9.95860		12.02	0.00	0	11,298.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.03810		10.03810		10.05740	10.05740		12.20	0.00	0	0.00

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 12/12/2014	Foreign Exchange Future	9.45	Put	174.95350		0.17495	170.79540	0.17080		174.953	12.09	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	412.62300		0.41262	422.30410	0.42230		412.623	12.20	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	192.13560		0.19214	196.88400	0.19688		192.136	13.06	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.15220		10.15220	10.17380	10.17380			12.33	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.69740		9.69740	9.81620	9.81620			14.03	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.83340		9.83340	9.95410	9.95410			14.08	0.00	0	75.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			196.86150		196.86150	-200.79550	-200.79550				0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			827.73330		827.73330	827.91560	827.91560				0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			903.95680		903.95680	903.88960	903.88960				0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			525.90460		525.90460	515.34490	515.34490				0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			793.69280		793.69280	794.61450	794.61450				0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			104.72390		104.72390	103.61360	103.61360				0.00	0	5,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.43210		12.43210	12.41960	12.41960			13.46	0.00	0	2,820.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.64630		12.64630	12.63300	12.63300			14.52	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			13.11320		13.11320	13.10030	13.10030			15.69	0.00	0	125.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.75310		1.75310	1.75440	1.75440			14.17	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.77710		1.77710	1.77830	1.77830			14.97	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			115.60190		115.60190	115.60190	115.60190				0.00	0	0.00
EL28	On 07/08/2014	Bond Future			117.31268		117.31268	117.31325	117.31325				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			9.76819		81.63425	9.84062	81.10845				0.00	0	6,292.00
ES33	On 07/08/2014	Bond Future			9.87208		82.72379	9.94683	82.19058				0.00	0	0.00
ES33	On 06/11/2014	Bond Future			9.97412		80.21118	10.05112	79.67128				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			437.63000		437.63000	436.19200	436.19200				21,881,500.00	5	313.00
GOVI	On 07/08/2014	GOVI			444.05400		444.05400	442.59600	442.59600				0.00	0	175.00
GOVI	On 06/11/2014	GOVI			450.87400		450.87400	449.40200	449.40200				0.00	0	0.00
I2025	On 08/05/2014	Bond Future			110.85832		110.85832	110.85922	110.85922				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 07/08/2014	Bond Future	111.37339		111.37339		111.37802	111.37802			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	111.41038		111.41038		111.00206	111.00206			0.00	0	57.00
I2038	On 07/08/2014	Bond Future	111.79294		111.79294		111.38268	111.38268			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	108.18913		108.18913		108.18892	108.18892			0.00	0	5,218.00
I2046	On 07/08/2014	Bond Future	109.78995		109.78995		109.79026	109.79026			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	110.15030		110.15030		110.15637	110.15637			0.00	0	0.00
I2050	On 08/05/2014	Bond Future	116.27891		116.27891		116.13818	116.13818			0.00	0	472.00
I2050	On 07/08/2014	Bond Future	116.59242		116.59242		116.45372	116.45372			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	202.12900		202.12900		202.07700	202.07700			0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future	205.12000		205.12000		205.06900	205.06900			0.00	0	90.00
IGOV	On 06/11/2014	Index Future	208.29500		208.29500		208.24700	208.24700			0.00	0	0.00
ILBI	On 08/05/2014	Index Future	547.58800		547.58800		547.61000	547.61000			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	555.49600		555.49600		555.51900	555.51900			0.00	0	210.00
J201	On 22/12/2014	Interest Rate Swap	8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future	5.72500		94.27500		5.75000	94.25000			70,706,250.00	3,000	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future	5.87000		94.13000		5.87000	94.13000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future	5.97000		94.03000		5.97000	94.03000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	6.15000		93.85000		6.18000	93.82000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future	6.25000		93.75000		6.30000	93.70000			4,680,500.00	200	1,500.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.50000		93.50000		6.47000	93.53000			4,675,500.00	200	1,100.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.60000		93.40000		6.59000	93.41000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	7.01000		92.99000		7.05000	92.95000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	7.31000		92.69000		7.37000	92.63000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	7.60000		92.40000		7.66000	92.34000			0.00	0	5,400.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	7.80000		92.20000		7.85000	92.15000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.98000		92.02000		8.02000	91.98000			0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	9.33410		9.33410		9.33520	9.33520		9.42	0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future	9.40940		9.40940		9.41150	9.41150		11.38	0.00	0	0.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future	1.39070		1.39070		1.38870	1.38870			0.00	0	835.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.39060		1.39060		1.38860	1.38860			0.00	0	125.00
R / ¥EN	On 13/06/2014	Foreign Exchange Future	9.46310		9.46310	0.10563	9.44920	9.44920		15.23	0.00	0	0.00
R157	On 08/05/2014	Bond Future	7.04477		110.25584		7.09194	110.19302		1.68	0.00	0	24,346.00
R157	On 07/08/2014	Bond Future	7.30828		111.87377		7.36669	111.81053		1.50	0.00	0	13,000.00
R157	On 06/11/2014	Bond Future	7.65837		106.77858		7.73289	106.71640		1.33	0.00	0	0.00

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 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			8.58419		118.68930		8.64143	118.21115		11.98	0.00	0	51,559.00
R186	On 08/05/2014	Bond Future	7.50	Call	74.90000		0.07490		61.11000	0.06111	74.900	11.65	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.25	Call	972.58000		0.97258		860.39000	0.86039	972.580	11.82	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	8.40	Call	1,406.02000		1.40602		1,254.63000	1.25463	1,406.020	11.87	0.00	0	1,000.00
R186	On 08/05/2014	Bond Future	8.50	Call	1,756.40000		1.75640		1,576.38000	1.57638	1,756.400	11.90	0.00	0	900.00
R186	On 08/05/2014	Bond Future	8.50	Put	2,464.78000		2.46478		2,762.91000	2.76291	2,464.780	11.90	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.75	Call	2,847.75000		2.84775		2,602.81000	2.60281	2,847.750	11.98	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.80	Put	1,314.59000		1.31459		1,532.74000	1.53274	1,314.590	12.01	0.00	0	900.00
R186	On 08/05/2014	Bond Future	9.00	Put	813.78000		0.81378		974.75000	0.97475	813.780	12.11	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.10	Put	628.17000		0.62817		763.93000	0.76393	628.170	12.16	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Put	416.01000		0.41601		518.37000	0.51837	416.010	12.24	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Put	86.53000		0.08653		111.29000	0.11129	86.530	12.51	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future			8.67539		115.13762		8.73469	114.65298		12.50	0.00	0	100.00
R186	On 07/08/2014	Bond Future	8.92	Put	2,655.22000		2.65522		2,855.86000	2.85586	2,655.220	12.58	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.76071		116.90715		8.82196	116.41720		12.66	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,275.36000		3.27536		3,461.11000	3.46111	3,275.360	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			275.50593		275.50593		275.50822	275.50822			0.00	0	1,912.00
R197	On 07/08/2014	Bond Future			273.76295		273.76295		273.78336	273.78336			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			6.61196		104.67769		6.66539	104.64595		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			7.04038		101.80263		7.12941	101.77092		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			214.14507		214.14507		214.14570	214.14570		10.29	0.00	0	44,663.00
R202	On 07/08/2014	Bond Future			214.22273		214.22273		214.23306	214.23306		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			8.47313		97.11678		8.52033	96.83679		10.32	0.00	0	12,886.00
R2023	On 07/08/2014	Bond Future			8.57444		98.42953		8.62356	98.14559		10.30	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.67385		96.02163		8.72477	95.73513		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future			7.78252		102.65752		7.81060	102.57562		4.70	0.00	0	16,949.00
R203	On 08/05/2014	Bond Future	6.84	Call	41.68000		0.04168		38.56000	0.03856	41.680	4.56	0.00	0	29.00
R203	On 08/05/2014	Bond Future	7.40	Call	284.52000		0.28452		266.48000	0.26648	284.520	4.65	0.00	0	16.00
R203	On 07/08/2014	Bond Future			7.94819		104.16391		7.97869	104.08130		4.45	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	200.37000		0.20037		188.19000	0.18819	200.370	4.30	0.00	0	46.00
R203	On 06/11/2014	Bond Future			8.12225		101.59992		8.15506	101.51791		4.43	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	335.46000		0.33546		316.54000	0.31654	335.460	4.28	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	402.91000		0.40291		381.30000	0.38130	402.910	4.28	0.00	0	14.00
R203	On 05/02/2015	Bond Future			8.30673		103.23051		8.35000	8.35000		4.19	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	987.05000		0.98705		0.00000	0.00000	987.050	4.10	54,287.75	55	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			9.01846		93.76202		9.10101	93.12103			0.00	0	1,559.00
R2030	On 07/08/2014	Bond Future			9.11163		91.13025		9.19689	90.48030			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			9.19469		92.53123		9.28248	91.87299			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.14926		96.20507		9.22656	95.51133			0.00	0	5,914.00
R2037	On 07/08/2014	Bond Future			9.23508		93.35877		9.31478	92.65527			0.00	0	3,280.00
R2037	On 06/11/2014	Bond Future			9.31146		94.67683		9.39337	93.96416			0.00	0	0.00
R204	On 08/05/2014	Bond Future			8.01298		103.08039		8.04579	102.95612		6.22	0.00	0	31,051.00
R204	On 07/08/2014	Bond Future			8.15537		100.56001		8.19033	100.43438		6.21	0.00	0	300.00
R204	On 07/08/2014	Bond Future	7.78	Put	2,310.89000		2.31089		2,388.98000	2.38898	2,310.890	6.12	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.29403		102.10527		8.33097	101.97964		6.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,522.25000		2.52225		2,589.65000	2.58965	2,522.250	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			9.23962		96.68689		9.32187	95.88297			0.00	0	13,515.00
R2048	On 07/08/2014	Bond Future			9.31796		97.98434		9.40270	97.16899			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.39376		95.06494		9.48091	94.23882			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			8.27809		97.76542		8.31578	97.60233		7.46	0.00	0	19,048.00
R207	On 07/08/2014	Bond Future			8.41311		95.55889		8.45288	95.39389		7.66	0.00	0	100.00
R207	On 06/11/2014	Bond Future			8.53794		97.02757		8.57962	96.86179		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
R207/R203	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
R208	On 08/05/2014	Bond Future			8.38631		92.35399		8.43898	92.09748		9.23	0.00	0	11,730.00
R208	On 07/08/2014	Bond Future			8.50254		93.70923		8.55770	93.44937		9.03	0.00	0	100.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,668.51000		2.66851		2,814.91000	2.81491	2,668.510	8.98	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.61549		91.74995		8.67305	91.48785		9.24	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,955.71000		2.95571		3,084.39000	3.08439	2,955.710	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			9.08407		73.98903		9.15609	73.45725		18.44	0.00	0	25,078.00
R209	On 08/05/2014	Bond Future	8.50	Call	519.94000		0.51994		434.57000	0.43457	519.940	18.07	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	1,710.92000		1.71092		1,492.70000	1.49270	1,710.920	18.32	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	843.43000		0.84343		1,008.30000	1.00830	843.430	18.61	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	620.67000		0.62067		753.33000	0.75333	620.670	18.69	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	460.66000		0.46066		567.24000	0.56724	460.660	18.77	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	355.41000		0.35541		443.07000	0.44307	355.410	18.83	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.16100		75.07473		9.23506	74.53554		18.46	0.00	0	100.00
R209	On 06/11/2014	Bond Future			9.23410		73.08112		9.31013	72.53496		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			160.59445		160.59445		160.59511	160.59511			0.00	0	719.00
R210	On 07/08/2014	Bond Future			162.97075		162.97075		162.97214	162.97214			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			127.31774		127.31774		127.32191	127.32191			0.00	0	390.00
R211	On 07/08/2014	Bond Future			127.63948		127.63948		127.64880	127.64880			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			129.74630		129.74630		129.74744	129.74744			0.00	0	21,797.00
R212	On 07/08/2014	Bond Future			129.95147		129.95147		129.95812	129.95812			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			8.98241		84.36310		9.06473	83.74854		15.63	0.00	0	21,705.00
R213	On 07/08/2014	Bond Future			9.06524		85.60100		9.15006	84.97789		15.83	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.14554		83.37415		9.23279	82.74301		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

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/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	9.16318		74.85954		9.24026	74.26874		18.38	0.00	0	5,055.00
R214	On 07/08/2014	Bond Future	9.23873		75.86487		9.31803	75.26568		18.62	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.31171		73.74331		9.39314	73.13629		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	21,536.87000		21,536.87000		21,529.22000	21,529.22000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	4.76150		4.76150		4.76710	4.76710		12.12	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.69940		4.69940		4.71100	4.71100		11.67	0.00	0	0.00

Total for Derivatives : **495,411,139.48** **38,192** **3 745 260.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		99.95185		0.00000	99.93575			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.46000		106.05853		7.50000	105.99355			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.01840		0.00000	100.00007			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	9.12000		100.66486		9.15000	100.52188			0.00	0	3,500,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.57400		0.00000	100.55302			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.67520		0.00000	100.65397			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.98500		96.64519		10.01500	96.51378			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.76000		100.27900		7.80000	100.21974			0.00	0	200,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		101.06585		0.00000	101.04460			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.29000		106.63293		9.31500	106.53885			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.60000		132.87209		1.60000	132.85411			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.56000		260.03104		2.56000	259.98897			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.56643		0.00000	100.54595			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.61760		0.00000	100.59867			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.15675	0.00000	100.13676				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.16325	0.00000	100.14245				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.16744	0.00000	100.14611				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.35450	0.00000	101.33614				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.22000	103.31424	8.26000	103.25398				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.78649	0.00000	100.76352				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.17000	100.54989	8.21000	100.50781				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.30915	0.00000	100.28985				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.70039	0.00000	100.67897				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.48668	0.00000	101.46450				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	101.32814	0.00000	101.30714				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.60229	0.00000	101.57974				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	99.99946	0.00000	99.97946				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.02219	0.00000	100.00018				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.55749	0.00000	100.53610				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	99.99934	0.00000	99.97393				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	6.05000	133.29592	6.05000	133.26176				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.26000	124.70457	3.26000	124.68215				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.35000	114.76390	4.35000	114.73978				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.20000	98.62383	5.20000	98.60079				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	6.22000	101.09207	6.22000	101.06569				0.00	0	700,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	11.69000	110.49338	11.71500	110.40691				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	102.21809	0.00000	102.18533				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	99.84616	0.00000	99.82058				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS4		On 29/03/2019	Spot Bond	0.00000	99.83920		0.00000	99.81230			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	99.83144		0.00000	99.80324			0.00	0	0.00
ABLS11		On 29/06/2019	Spot Bond	4.85000	108.33003		4.85000	108.30583			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	55.97523		100.00000	55.83963			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.30000	163.83016		2.30000	163.80483			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	156.51813		2.76000	156.49196			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.33000	165.04214		2.33000	165.01649			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	2.12000	170.59105		2.12000	170.56549			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	8.68625	72.56924		8.71125	72.48843			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	8.68625	72.56924		8.71125	72.48843			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	100.01951		0.00000	100.00004			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	101.35187		0.00000	101.33269			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	101.24038		0.00000	101.22161			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	7.71000	102.97503		7.75000	102.92494			0.00	0	0.00
ABN51		On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52		On 18/05/2016	Spot Bond	0.00000	85.72000		0.00000	85.72000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.96207	0.00000	99.94311				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.75000	108.22072	7.79000	108.14063				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	101.28819	0.00000	101.26786				0.00	60,000,000	20,000,000.00
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	2.85500	100.49840	2.85500	100.48130				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.79000	146.14871	2.79000	146.12417				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.72000	194.73722	2.72000	194.70487				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	10.02500	87.29424	10.07000	87.03296				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	95.61500	0.00000	95.46500				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	108.84000	0.00000	108.88000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.99000	106.31049	10.04500	105.88120				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	106.99000	0.00000	107.02000				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.93500	106.71350	9.99000	106.28202				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.49500	86.06041	9.54500	85.80922				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.39000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	10.03000		106.01880		10.08500	105.59109			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		100.29166		0.00000	100.27070			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		101.10113		0.00000	101.07990			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.99000		103.13274		9.01500	103.02450			0.00	0	100,000.00
ABS5	On 01/05/2015	Spot Bond	7.41000		104.21496		7.45000	104.15197			0.00	0	510,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.53500		96.41306		9.57000	96.23389			0.00	0	200,000.00
ABS7	On 11/09/2026	Spot Bond	10.19000		90.63936		10.24500	90.25899			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	8.11000		102.46080		8.15000	102.36576			16,949,900,000,000.00	2,090,000,000	2,090,000,000.00
ABS11	On 11/06/2014	Spot Bond	2.30000		129.29619		2.30000	129.27619			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.37000		263.87005		2.37000	263.82872			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	1.54000		124.50788		1.54000	124.49116			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.37000		124.32755		2.37000	124.30804			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		46.52101		100.00000	46.40581			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.91000		102.44837		11.95000	102.36270			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.87085		0.00000	100.84432			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		3.56137		100.00000	3.55274			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL033	On 20/08/2015	Spot Bond	0.00000	100.89313		0.00000	100.86592			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	101.20860		0.00000	101.17174			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	21.22740		100.00000	21.17597			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.84857		0.00000	100.82271			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	62.01656		11.00000	61.99883			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	13.58553		100.00000	13.55262			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	100.10693		0.00000	100.08555			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.11795		0.00000	100.09434			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.10201		0.00000	100.08163			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.10534		0.00000	100.08428			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.10680		0.00000	100.08545			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	101.18790		0.00000	101.16535			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	101.18790		0.00000	101.16535			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	101.19489		0.00000	101.17220			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.09937		0.00000	100.07953			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	101.19489		0.00000	101.17220			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	101.18091		0.00000	101.15849			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	88.13249		0.00000	88.07651			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.09743		0.00000	100.07797			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	99.97990		0.00000	99.96010			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.10340		0.00000	100.08274			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL096		On 20/06/2020	Spot Bond	0.00000	100.10650	0.00000	100.08517			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.10780	0.00000	100.08619			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.10515	0.00000	100.08408			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.09939	0.00000	100.07954			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.99000	100.17756	10.02500	99.99931			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	101.12292	0.00000	101.10138			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.81586	0.00000	101.79363			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	81.72620	0.00000	81.66602			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	164.33205	0.00000	164.62452			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	164.42118	0.00000	164.71331			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.10196	0.00000	100.08157			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.68228	0.00000	100.66270			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.68228	0.00000	100.66270			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.53396	0.00000	100.51394			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.09861	0.00000	100.07890			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.09781	0.00000	100.07826			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.15673	0.00000	101.13549			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.45524	0.00000	100.43406			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	101.15695	0.00000	101.13574			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	101.17733	0.00000	101.15502			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	101.81464	0.00000	101.79288			0.00	0	0.00

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	100.15601	0.00000	100.13651				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	102.21384	0.00000	102.19388				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00152	0.00000	99.98187				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.10238	0.00000	100.08191				0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.10044	0.00000	100.08040				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.08977	0.00000	100.07189				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.08747	0.00000	100.07006				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.09193	0.00000	100.07362				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.10017	0.00000	100.08019				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.09548	0.00000	100.07644				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.09017	0.00000	100.07222				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.09166	0.00000	100.07340				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	100.13565	10.23000	100.10850				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.09295	0.00000	100.07440				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.09085	0.00000	100.07276				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.12631	0.00000	100.10109				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	113.68830	0.00000	113.68830				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	10.06000	101.48863	10.09000	101.34213				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.09970	0.00000	100.07979				0.00	0	200,000,000.00
ACL169	On 20/06/2017	Spot Bond	1.75000	111.06591	1.75000	111.05038				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.09152	0.00000	100.07330				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL172		On 20/06/2015	Spot Bond	0.00000	100.09159	0.00000	100.07331			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.10325	0.00000	100.08258			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.10655	0.00000	100.08522			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.09994	0.00000	100.07994			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.10589	0.00000	100.08469			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.82781	0.00000	100.80976			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	102.20304	0.00000	102.18286			0.00	500,000,000	500,000,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	102.15647	0.00000	102.13763			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.10721	0.00000	100.08575			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.42090	0.00000	101.40076			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.10589	0.00000	100.08469			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.09728	0.00000	100.07785			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.10282	0.00000	100.08224			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.10454	0.00000	100.08361			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.09068	0.00000	100.07259			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.09270	0.00000	100.07420			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.10502	0.00000	100.08401			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.10958	0.00000	100.08765			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.11709	0.00000	100.09365			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.10391	0.00000	100.08311			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.11603	0.00000	100.09281			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	102.63084	0.00000	102.60951			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.11709	0.00000	100.09365			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL200	On 21/11/2016	Spot Bond	0.00000	91.88156		0.00000	91.86338			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.11182		0.00000	100.08943			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.11182		0.00000	100.08943			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	119.92467		0.00000	120.15245			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	120.77830		0.00000	121.00755			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.09729		0.00000	100.07782			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.09637		0.00000	100.07708			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.60281		0.00000	100.58444			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.09889		0.00000	100.07909			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.09928		0.00000	100.07941			0.00	300,000,000	300,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.10325		0.00000	100.08258			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.09743		0.00000	100.07793			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.09729		0.00000	100.07782			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.10079		0.00000	100.08064			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.95974		0.00000	100.93712			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	101.15183		0.00000	101.13021			0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond	0.00000	100.45682		0.00000	100.44051			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.46219		0.00000	100.44568			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	9.37779		100.00000	9.35431			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.60144		0.00000	100.58215			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.66570		0.00000	100.64438			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.70846		0.00000	100.68579			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	101.14769		0.00000	101.12819			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.27858		0.00000	101.25702			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.45300		0.00000	101.42868			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	101.10677		0.00000	101.08731			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.62500	99.02969		8.65000	98.96140			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.47238		0.00000	101.44706			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	101.74021		0.00000	101.71056			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	9.04000	98.41804		9.07000	98.27768			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.63000	116.90439		9.68500	116.51960			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	67.93204		100.00000	67.76382			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.60000	106.28887		7.64000	106.19305			0.00	0	3,400,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	64.62865		100.00000	64.46861			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.18904		100.00000	16.15302			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.04000	153.19953		3.04000	153.17275			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.30248		0.00000	100.28226			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.31524		0.00000	100.29767			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000	102.68611		0.00000	102.66983			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	101.15489		0.00000	101.13673			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	100.01812		0.00000	100.00000			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.66280		0.00000	100.63564			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.09221		0.00000	100.07375			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN011	On 20/03/2019	Spot Bond	0.00000	100.11993		100.00000	1.38894			0.00	0	12,500,000,000.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.24550		0.00000	100.22645			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.09067		0.00000	100.07252			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.08934		0.00000	100.07146			0.00	20,000,000,000	10,000,000,000.00
BAW10	On 01/10/2016	Spot Bond	0.00000	99.92357		0.00000	99.90457			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.53000	100.78906		9.56000	100.65456			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.59572		0.00000	101.57795			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	102.14792		0.00000	102.12878			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.38069		0.00000	101.36235			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.39154		0.00000	100.37165			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.40322		0.00000	100.38274			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	10.07000	100.41911		10.12000	100.15653			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.71000	105.33456		7.75000	105.25405			385,500,000,000.00	50,000,000	25,100,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	99.82550		0.00000	99.80362			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	99.84177		0.00000	99.82190			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	8.15000	100.10275		8.19000	100.06060			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.44000	101.25591		9.46500	101.15612			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.51012	100.91513		11.55335	100.83680			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.39629	99.88526		11.41225	99.84115			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.44982	99.81476		11.46734	99.76905			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	99.83463		0.00000	99.80706			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.49814	99.68735		11.51733	99.63837			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.45694	97.79229		12.50137	97.62881			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	99.83066		0.00000	99.80243			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA10		On 31/12/2015	Spot Bond	0.00000	99.83066		0.00000	99.80243			0.00	0	0.00
BAYA11		On 31/03/2016	Spot Bond	0.00000	99.83074		0.00000	99.80250			0.00	0	0.00
BAYA12		On 31/03/2016	Spot Bond	11.76012	99.01422		11.80335	98.93676			0.00	0	0.00
BAYA13		On 31/03/2016	Spot Bond	11.66466	99.64088		11.70025	99.57192			0.00	0	0.00
BAYA14		On 30/09/2015	Spot Bond	11.39629	99.88526		11.41225	99.84115			0.00	0	0.00
BAYA15		On 30/06/2016	Spot Bond	11.63309	99.69114		11.64636	99.64411			0.00	0	0.00
BAYA16		On 30/09/2016	Spot Bond	10.83487	99.24084		10.85183	99.18982			0.00	0	0.00
BAYA17		On 30/09/2016	Spot Bond	0.00000	99.83946		0.00000	99.81269			0.00	0	0.00
BAYA18		On 31/12/2016	Spot Bond	0.00000	99.83302		0.00000	99.80524			0.00	0	0.00
BAYA19		On 31/12/2016	Spot Bond	0.00000	99.83302		0.00000	99.80524			0.00	0	0.00
BAYA20		On 30/09/2014	Spot Bond	0.00000	99.84203		0.00000	99.81575			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	10.97827	99.06829		10.97926	99.03730			0.00	0	0.00
BAYA24		On 30/06/2017	Spot Bond	12.21500	96.82481		12.24000	96.72713			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	12.14000	94.41650		12.16500	94.31674			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	99.85482		0.00000	99.83058			0.00	0	0.00
BAYA30		On 31/12/2015	Spot Bond	9.28000	99.84721		9.28000	99.82178			0.00	0	0.00
BAYA31		On 31/12/2018	Spot Bond	0.00000	99.83548		0.00000	99.80811			0.00	0	0.00
BAYA32		On 31/03/2018	Spot Bond	11.93000	96.74942		11.96000	96.63222			0.00	0	0.00
BAYA33		On 31/03/2018	Spot Bond	0.00000	99.84039		0.00000	99.81384			0.00	0	0.00
BAYA34		On 31/03/2018	Spot Bond	0.00000	99.83629		0.00000	99.80907			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA35	On 31/03/2018	Spot Bond	0.00000	99.83629	0.00000	99.80907				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
BAYA37	On 31/03/2016	Spot Bond	0.00000	99.84236	0.00000	99.81613				0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	99.87891	0.00000	99.85876				0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	99.84237	0.00000	99.81613				0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	99.89854	0.00000	99.88154				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	99.84237	0.00000	99.81613				0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	99.84203	0.00000	99.81575				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.51012	100.84918	14.55335	100.76362				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.81891	98.73306	15.83961	98.64552				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.72471	99.03975	14.74897	98.96488				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	99.78308	0.00000	99.74701				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	99.78308	0.00000	99.74701				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	99.78308	0.00000	99.74701				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	99.77489	0.00000	99.73747				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	99.81173	0.00000	99.78041				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	14.66183	100.00000	14.63401				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.41402	100.00000	18.36842				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.75883	100.00000	16.71733				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.34496	100.00000	10.31934				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.36919	100.00000	10.34323				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.50755	100.00000	12.47657				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.83758	100.00000	10.81073				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ01U	On 15/04/2014	Spot Bond	100.00000		100.04404		100.00000	99.78553			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		101.03172		0.00000	101.01494			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		99.83087		0.00000	102.34487			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		99.82686		0.00000	102.40228			0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000		92.40506		100.00000	92.17172			0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000		86.90476		100.00000	86.69834			0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000		83.33333		100.00000	83.14351			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.27000		170.79547		2.27000	170.76913			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.55000		137.93537		8.60500	136.88237			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.55000		138.31062		8.60500	137.26408			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.93500		97.06036		8.99000	96.62267			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		101.03025		0.00000	101.00635			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.38197		0.00000	100.36061			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.09389		0.00000	100.07514			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		89.24205		100.00000	89.02439			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.62000		94.96464		8.65000	94.84569			2,198,100,000,000.00	255,000,000	585,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.95645		0.00000	101.93798			0.00	400,000,000	200,000,000.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.12064		0.00000	101.10128			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.14640		0.00000	101.12663			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		101.23226		0.00000	101.21111			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		101.31809		0.00000	101.29556			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		101.55795		0.00000	101.53155			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		15.69087		100.00000	15.65201			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A1	On 30/10/2016	Spot Bond	0.00000	101.01614		0.00000	100.99754			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	101.06753		0.00000	101.04796			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	101.08954		0.00000	101.06957			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	101.09688		0.00000	101.07677			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	101.18491		0.00000	101.16314			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	101.30220		0.00000	101.27823			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	9.82055		100.00000	9.79623			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	9.82055		100.00000	9.79623			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.15054		0.00000	100.13137			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.16243		0.00000	100.14178			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.16567		0.00000	100.14461			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.99000	99.74800		9.01500	99.66035			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.17539		0.00000	100.15311			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.19252		0.00000	100.16810			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	8.80083		100.00000	8.77951			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	8.80083		100.00000	8.77951			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.64000	102.59407		6.68000	102.56104			0.00	0	1,548,508,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	101.13307		0.00000	101.11398			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000	99.65322		0.00000	99.63814			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	97.67442		0.00000	97.65694			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000	99.24494		0.00000	99.22921			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	98.85801		0.00000	98.84215			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	97.14282		0.00000	97.12530			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.54519		0.00000	100.52804			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.63604		0.00000	100.61604			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.53445		0.00000	100.51728			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.56281		0.00000	100.54474			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.61430		0.00000	100.59461			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.82784		0.00000	100.80138			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		101.18703		0.00000	101.14965			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		38.23983		100.00000	38.14719			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		14.75623		100.00000	14.71969			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.13722		0.00000	100.11760			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.69499		0.00000	100.67445			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.97000		108.02872		8.01000	107.98139			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	10.09000		114.53021		10.11500	114.43972			15,754,526,000,000.00	1,561,400,000	1,580,700,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		101.51050		0.00000	101.48106			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		101.16340		0.00000	101.14539			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.74000		105.47683		9.76500	105.40179			33,116,000,000.00	3,400,000	641,700,000.00
CBL12	On 06/09/2018	Spot Bond	11.84000		98.81048		11.87000	98.67924			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		101.39205		0.00000	101.36425			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.09000		99.68380		12.12000	99.54496			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.90527		0.00000	100.88501			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.98000		101.85854		10.00500	101.76550			35,928,000,000.00	3,600,000	2,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.80265		0.00000	100.77476			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.53000		95.23528		12.56000	95.09209			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		101.02436		0.00000	101.00399			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL20	On 14/12/2019	Spot Bond	0.00000	100.30405	0.00000	100.27587				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.92537	0.00000	100.90577				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.82000	93.05762	10.87000	92.82556				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.38000	115.95918	10.43500	115.57748				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.23000	111.90452	10.28500	111.51041				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.57000	110.95429	9.62500	110.53140				0.00	0	3,020,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.45238	0.00000	100.42215				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.34000	99.40082	12.36500	99.32476				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.93007	0.00000	100.90569				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	99.94600	0.00000	99.91919				0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	101.13809	0.00000	101.10955				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	102.20713	0.00000	102.16968				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	102.54337	0.00000	102.50039				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.46389	0.00000	100.43919				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.56978	0.00000	100.54649				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	101.17669	0.00000	101.14080				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	101.16427	0.00000	101.12877				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	101.22987	0.00000	101.19236				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.88061	0.00000	100.85799				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	96.63170	100.00000	96.39132				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	96.63170	100.00000	96.39132				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	96.63170	100.00000	96.39132				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.10204	0.00000	100.08166				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN172	On 30/04/2014	Spot Bond	100.00000		96.63170	100.00000	96.39132				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.28741	0.00000	101.26980				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.21184	0.00000	100.18500				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		102.28712	10.11000	102.25925				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.21184	0.00000	100.18500				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		101.44775	0.00000	101.42811				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		114.88817	2.76000	114.86893				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		114.75856	3.14000	114.73820				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.55072	8.25000	100.52864				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		100.21184	0.00000	100.18500				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.21184	0.00000	100.18500				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		114.37492	3.10000	114.35485				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		114.34917	2.40000	114.33126				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.14630	0.00000	100.11693				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		101.60863	0.00000	101.59185				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		101.24816	0.00000	101.22928				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.81000		103.05880	8.85000	102.94467				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		101.28308	0.00000	101.26380				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		101.26369	0.00000	101.24469				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		101.19525	0.00000	101.17437				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN220	On 20/10/2016	Spot Bond	0.00000	101.20863	0.00000	101.18816				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.86000	103.20856	8.90000	103.09396				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.86000	103.20856	8.90000	103.09396				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	105.00853	0.00000	105.00853				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	105.98220	0.00000	105.98220				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.91000	101.96174	8.95000	101.84310				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.10471	0.00000	100.08378				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.11614	0.00000	100.09290				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	101.16960	0.00000	101.15075				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	101.16960	0.00000	101.15075				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	87.41504	100.17539	87.22180				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.22793	0.00000	100.19907				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.76666	0.00000	100.74699				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.10640	0.00000	100.08516				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.56541	0.00000	100.54566				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.60220	0.00000	100.58117				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.73474	9.35000	100.70931				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	100.73474	9.35000	100.70931				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.54598	0.00000	100.52623				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.54749	0.00000	100.52769				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	91.49475	0.00000	91.49475				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.93027	0.00000	100.89783				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.20942	0.00000	100.18994				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.91236	0.00000	100.88054				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN250	On 26/03/2015	Spot Bond	0.00000		99.98179	0.00000	99.96355		0.00		0	0.00	
CLN251	On 26/03/2015	Spot Bond	0.00000		99.98179	0.00000	99.96355		0.00		0	0.00	
CLN252	On 26/03/2015	Spot Bond	0.00000		99.98179	0.00000	99.96355		0.00		0	0.00	
CLN253	On 26/03/2015	Spot Bond	0.00000		99.98179	0.00000	99.96355		0.00		0	0.00	
CLN254	On 26/03/2015	Spot Bond	0.00000		99.98179	0.00000	99.96355		0.00		0	0.00	
CLN255	On 26/03/2015	Spot Bond	0.00000		99.98130	0.00000	99.96258		0.00		0	0.00	
CLN256	On 26/03/2017	Spot Bond	0.00000		99.98030	0.00000	99.96077		0.00		0	0.00	
CLN257	On 26/03/2017	Spot Bond	0.00000		99.98030	0.00000	99.96077		0.00		0	0.00	
CLN258	On 26/03/2017	Spot Bond	0.00000		99.98030	0.00000	99.96077		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000		99.98030	0.00000	99.96077		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000		99.98030	0.00000	99.96077		0.00		0	0.00	
CLN261	On 26/03/2017	Spot Bond	0.00000		99.98016	0.00000	99.96050		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	9.86000		99.16009	9.89000	99.01809		0.00		0	0.00	
CLN264	On 18/08/2014	Spot Bond	0.00000		100.64968	0.00000	100.63065		0.00		0	0.00	
CLN268	On 30/04/2017	Spot Bond	0.00000		101.08682	0.00000	101.06587		0.00		0	0.00	
CLN269	On 20/06/2017	Spot Bond	0.00000		100.12009	0.00000	100.09607		0.00		0	0.00	
CLN270	On 24/02/2017	Spot Bond	0.00000		100.85527	0.00000	100.82512		0.00		0	0.00	
CLN272	On 20/06/2017	Spot Bond	0.00000		100.10193	0.00000	100.08152		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000		100.10126	0.00000	100.08100		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000		100.09742	0.00000	100.07798		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000		100.57284	0.00000	100.55296		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000		100.65961	0.00000	100.63579		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000		100.09716	0.00000	100.07777		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN279	On 20/06/2015	Spot Bond	0.00000	103.65781	0.00000	103.63844				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.37480	0.00000	100.35385				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.01847	0.00000	100.00008				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	99.96348	0.00000	99.94526				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.09862	0.00000	100.07888				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.11380	0.00000	100.09102				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.11380	0.00000	100.09102				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.11380	0.00000	100.09102				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.11380	0.00000	100.09102				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.88640	0.00000	100.86579				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.51405	0.00000	100.49311				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.25276	0.00000	100.23025				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	99.97710	0.00000	99.95448				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	102.35313	0.00000	102.33175				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	99.86534	0.00000	99.84284				0.00	0	1,000,000,000.00
CLN294	On 26/06/2017	Spot Bond	0.00000	99.97738	0.00000	99.95503				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	99.71282	0.00000	99.69013				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.11231	0.00000	100.08984				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	99.86540	0.00000	99.84290				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	99.86540	0.00000	99.84290				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	99.85842	0.00000	99.83486				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	101.66978	0.00000	101.64791				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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
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	125.51231		0.00000	125.51231			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.87997		0.00000	100.85690			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.30500	93.85183		11.35000	93.59536			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.82500	90.55003		11.87000	90.29331			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	99.86498		0.00000	99.84251			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.11866		0.00000	100.09491			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.85908		0.00000	100.83656			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	101.13934		0.00000	101.11808			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	101.21547		0.00000	101.19203			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	103.51169		8.80500	103.48705			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.10391		0.00000	100.08311			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	101.00896		0.00000	100.98791			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	100.10879		0.00000	100.08701			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.11077		0.00000	100.08860			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.11840		0.00000	100.09470			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.10952		0.00000	100.08759			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.15179		0.00000	100.12139			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.15179		0.00000	100.12139			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN331	On 20/06/2017	Spot Bond	0.00000	100.15179	0.00000	100.12139				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.11811	0.00000	100.09448				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.01732	0.00000	100.00001				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	101.02543	0.00000	101.00786				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	99.86498	0.00000	99.84251				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	100.01879	0.00000	100.00000				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	101.08149	0.00000	101.05974				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.13765	0.00000	100.11009				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	99.86416	0.00000	99.84155				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.15154	0.00000	100.12114				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.12320	0.00000	100.09850				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.09272	0.00000	100.07422				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.11471	0.00000	100.09175				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	101.06939	0.00000	101.04786				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.86548	0.00000	100.84489				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	100.01865	0.00000	100.00000				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	99.86826	0.00000	99.84633				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	101.00650	0.00000	100.98668				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	100.74785	0.00000	100.72145				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	100.74785	0.00000	100.72145				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.48932	0.00000	100.46917				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.15625	0.00000	100.12496				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.80547		0.00000	100.77705			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.77860		0.00000	100.75112			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	101.04638		0.00000	101.02489			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	101.03354		0.00000	101.01244			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.09438		0.00000	100.07550			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	100.00000		10.55000	99.97161			0.00	0	300,000,000.00
CLN362	On 20/03/2024	Spot Bond		10.48500	100.39682		10.53000	100.00518			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.10135		0.00000	100.08106			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	101.20109		0.00000	101.17552			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.62500	101.98525		12.67000	101.57819			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	101.09528		0.00000	101.06865			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.65500	101.57092		12.70000	101.29117			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		11.08500	101.16597		11.13000	100.89064			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.75450		0.00000	100.72796			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.44073		0.00000	100.41841			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.20204		0.00000	100.17673			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	38.55886		7.01000	38.55170			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	145.14751		0.00000	144.22840			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		8.93500	130.65394		8.99000	130.24346			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.55000	137.93537		8.60500	136.88237			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.55000	138.31062		8.60500	137.26408			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF01	On 20/10/2015	Spot Bond	0.00000	88.99126	0.00000	88.93382				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	88.89713	0.00000	88.83920				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.51083	0.00000	101.48921				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.51083	0.00000	101.48921				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.10600	0.00000	100.08481				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.09858	0.00000	100.07889				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.10010	0.00000	100.08011				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.50849	0.00000	0.00000				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.10589	0.00000	100.08469				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	101.13934	0.00000	101.11808				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.09611	0.00000	100.07687				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.61914	0.00000	100.59594				0.00	800,000,000	200,000,000.00
COJ02	On 15/09/2016	Spot Bond	9.36000	103.65703	9.40000	103.36800				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.44000	101.19852	9.46500	101.08858				0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.73000	112.14035	10.78000	111.80408				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.71000	106.39778	8.75000	106.30904				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.32000	102.30951	10.37000	102.03345				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.61500	91.17767	10.66000	90.90992				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.28000	92.23519	11.33500	91.84716				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.28000	90.09031	11.33500	89.71608				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.49444	0.00000	100.47433				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.50491	0.00000	100.48441				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.43317	0.00000	100.41301				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.97131	0.00000	100.95202				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL018	On 07/04/2014	Spot Bond		0.00000	102.86668		0.00000	102.85076			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	102.43966		0.00000	102.42392			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		11.64000	98.93074		11.69000	98.63140			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	10.36880		100.00000	10.34368			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.97029		0.00000	100.95278			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.71500	94.41686		8.74000	94.32290			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond		0.00000	100.44155		0.00000	100.42527			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond		0.00000	100.34359		0.00000	100.32736			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.29913		0.00000	100.27914			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond		0.00000	100.84137		0.00000	100.82454			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	102.12584		0.00000	102.09257			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.13739		0.00000	100.10988			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	102.15024		0.00000	102.12263			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	102.26089		0.00000	102.23189			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.59000	119.00009		7.63000	118.88733			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		9.03000	103.06349		9.06500	102.87965			122,808,000,000.00	13,600,000	3,197,500,000.00
DV23	On 27/02/2023	Spot Bond		9.36500	104.48987		9.41000	104.18885			67,428,000,000.00	7,200,000	3,520,100,000.00
DV24	On 18/02/2024	Spot Bond		9.47500	102.28140		9.52000	101.96801			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond		9.88500	102.61624		9.96500	101.96680			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond		0.00000	100.24654		0.00000	100.23006			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.25951		0.00000	100.24217			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.60281		0.00000	100.58500			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond		0.00000	100.12458		0.00000	100.10634			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
E170	On 01/08/2020	Spot Bond	8.62000	125.41413		8.65500	125.19151			258,600,000,000.00	30,000,000	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	103.74504		0.00000	106.47632			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	131.89356		0.10000	131.88109			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.22000	116.15327		2.22000	116.13551			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.23000	103.59868		2.23000	103.58282			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.34000	102.20485		2.34000	102.18889			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	10.22000	103.16490		10.27000	102.90503			0.00	0	200,000,000.00
EMM02	On 11/03/2021	Spot Bond	10.07000	103.59636		10.12000	103.31793			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.33000	102.16111		10.38500	101.79722			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.73500	96.14849		10.81500	95.78545			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.65830		0.00000	100.63885			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.21384		0.00000	100.19584			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.81059		0.00000	100.79307			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.58068		0.00000	100.56315			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.56782		0.00000	100.55015			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	82.39278		100.00000	82.20721			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000	96.93485		100.00000	96.68502			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000	87.74038		100.00000	87.52998			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	68.35206		100.00000	68.22430			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	129.30956		3.00000	129.28704			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS02	On 01/07/2015	Spot Bond		11.77000	104.23808		11.81000	104.15853			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	103.63661		0.00000	103.61455			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	101.20147		0.00000	101.17867			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	101.57778		0.00000	101.55556			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		10.45000	98.16624		10.48000	98.04541			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	99.79773		0.00000	99.77741			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.51000		0.00000	100.48903			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.80403		0.00000	100.78158			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.74065		0.00000	100.71997			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.71672		0.00000	100.69633			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.81862		0.00000	100.79575			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.78899		0.00000	100.76656			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.68696		0.00000	100.66778			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond		0.00000	100.70655		0.00000	100.68683			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.66362		0.00000	100.64473			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.69260		0.00000	100.67288			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.65782		0.00000	100.63909			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.68197		0.00000	100.66257			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		7.19000	101.27049		7.23000	101.19704			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond		8.25500	107.33500		8.28500	107.20701			1,033,526,000,000.00	125,200,000	6,744,716,200.00
ES23	On 25/01/2023	Spot Bond		8.90000	108.24002		8.94500	107.93117			78,320,000,000.00	8,800,000	1,165,134,000.00
ES26	On 02/04/2026	Spot Bond		9.14000	90.53738		9.19500	90.14536			386,622,000,000.00	42,300,000	30,200,553,600.00
ES33	On 15/09/2033	Spot Bond		9.71000	81.03105		9.78000	80.49702			15,885,560,000,000.00	1,636,000,000	72,032,115,900.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES42	On 25/04/2042	Spot Bond	9.90000	90.30745		9.97500	89.66112			990,000,000,000.00	100,000,000	35,400,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.57888		0.00000	100.55867			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	101.21078		0.00000	101.19130			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	99.98081		0.00000	99.96181			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.44419		0.00000	100.42614			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	101.22548		0.00000	101.20802			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.25737		0.00000	100.23899			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.64622		100.00000	11.61705			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.33378		100.00000	11.30540			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.15577		0.00000	100.13627			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.16212		0.00000	100.14183			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.17481		0.00000	100.15293			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.18747		0.00000	100.16400			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.01000	101.12080		7.05000	101.08325			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.93000	96.86370		9.96000	96.73026			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.26626		0.00000	100.24841			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.26619		0.00000	100.24834			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	101.09271		0.00000	101.07183			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	102.35084		0.00000	102.32741			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.73000	104.01730		11.76000	103.87720			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	98.55236		0.00000	98.53005			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.47000	123.45841		2.47000	123.43869			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.40000	263.25934		2.40000	263.21790			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.56500	103.33683		2.56500	103.32006			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI28	On 31/03/2028	Spot Bond	2.77000		146.48965		2.77000	146.46513			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.61000		197.86066		2.61000	197.82840			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	8.02000		107.83247		8.06000	107.75199			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.96000		59.24154		7.96100	59.22710			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48400		37.38304		9.48400	37.37213			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000		36.10052		9.72000	36.08973			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		102.95334		0.00000	102.92439			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.89678		0.00000	100.86551			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.87185		0.00000	100.84144			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.87185		0.00000	100.84144			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.57700		0.00000	100.55006			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.85704		0.00000	100.82715			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.11943		0.00000	100.09554			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.22107		0.00000	100.19307			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.10210		0.00000	100.08171			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.11304		0.00000	100.09044			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		103.33187		0.00000	103.31364			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		100.21785		0.00000	100.19026			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.11709		0.00000	100.09365			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.11143		0.00000	100.08912			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.12996		0.00000	100.10394			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.11512		0.00000	100.09207			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	100.12260		0.00000	100.09806			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	100.15171		0.00000	100.12133			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.14716		0.00000	100.11769			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC143		On 20/09/2017	Spot Bond		100.09221	13.75705	100.09221	13.72369			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond		0.00000	100.10418	0.00000	100.08332			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond		0.00000	111.10760	0.00000	110.81788			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond		0.00000	100.11860	0.00000	100.09483			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond		0.00000	100.13382	0.00000	100.10699			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond		0.00000	100.80165	0.00000	100.77369			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond		0.00000	106.31694	0.00000	106.25438			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond		0.00000	100.11028	0.00000	100.08821			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	100.11164	0.00000	100.08931			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond		0.00000	100.10112	0.00000	100.08092			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond		0.00000	100.10919	0.00000	100.08733			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond		0.00000	100.14390	0.00000	100.11509			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond		0.00000	100.25405	0.00000	100.23578			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond		0.00000	100.23573	0.00000	100.21744			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond		0.00000	100.10721	0.00000	100.08575			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond		13.22500	54.11077	13.22500	54.09164			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond		0.00000	100.10087	0.00000	100.08068			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond		0.00000	100.10100	0.00000	100.08079			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond		0.00000	100.14480	0.00000	100.11581			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond		0.00000	100.10576	0.00000	100.08459			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond		3.81000	91.75411	3.81000	91.73611			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond		0.00000	100.11050	0.00000	100.08839			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC171	On 20/06/2018	Spot Bond	0.00000	100.11050	0.00000	100.08839				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.67368	0.00000	100.65174				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	99.86498	0.00000	101.76336				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	98.14228	0.00000	98.12059				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	99.70221	0.00000	99.62283				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.10391	0.00000	100.08311				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.10140	0.00000	100.08111				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	101.16334	0.00000	101.13804				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.11932	0.00000	100.09543				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.85623	0.00000	100.83586				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	101.15072	0.00000	101.12571				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	101.23547	0.00000	101.21131				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.13739	0.00000	100.10988				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.10814	0.00000	100.08648				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.13726	0.00000	100.10977				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.10021	0.00000	100.08015				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	101.05346	0.00000	101.01633				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.10919	0.00000	100.08733				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.10919	0.00000	100.08733				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.20622	0.00000	100.18704				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	101.30523	0.00000	101.28257				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.11061	0.00000	100.08848				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.10999	0.00000	100.08799				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.33268	0.00000	100.31037				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC57		On 20/06/2014	Spot Bond	0.00000	100.09349		0.00000	100.07486			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	101.09808		0.00000	101.07663			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.71000	113.23656		3.71000	113.21465			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.11212		0.00000	100.08968			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.11331		0.00000	100.09063			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.69000	113.39358		3.69000	113.37170			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.88000	121.80117		1.88000	121.78373			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.71000	113.23656		3.71000	113.21465			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.86000	120.09636		2.86000	120.07590			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.93000	125.32943		2.93000	125.30793			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	101.25344		0.00000	101.22918			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	97.57581		0.00000	97.47319			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.24291		0.00000	100.21219			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.24719		0.00000	100.21593			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.09668		0.00000	100.07737			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.11136		0.00000	100.08908			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	105.80052		0.00000	105.65385			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.13099		0.00000	100.10473			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.12596		0.00000	100.10072			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.11222		0.00000	100.08975			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.22578		0.00000	100.19720			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.11209		0.00000	100.08965			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	104.61941		0.00000	104.42211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC98	On 15/06/2016	Spot Bond	0.00000	93.81797		0.00000	93.71536			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	92.22327		0.00000	92.27728			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.19881		0.00000	100.18030			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.42600		100.00000	8.40558			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	14.22626		100.00000	14.19180			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.00000	141.18488		5.00000	141.15295			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	101.89351		0.00000	101.87571			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.85924		0.00000	101.84273			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	103.21300		0.00000	103.19545			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	103.20014		0.00000	103.18215			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.79118		0.00000	102.77168			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	102.16844		0.00000	102.14984			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.09067		0.00000	100.07252			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000	86.21325		0.00000	86.07359			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.80000	119.16870		2.82000	118.71306			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	101.07406		0.00000	101.05544			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	101.75156		10.38000	101.72260			0.00	0	300,000,000.00
FRS104	On 23/01/2024	Spot Bond	10.38000	101.75156		10.38000	101.72260			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	101.14285		0.00000	101.11948			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000	100.78381		0.00000	100.76721			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	101.25712		0.00000	101.23340			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.94000	96.36090		2.96000	96.00107			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.92000	189.21327		2.92000	189.18083			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.91000	96.87855		2.93000	96.51645			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS36	On 07/12/2023	Spot Bond	2.91000	253.13486		2.91000	253.09153			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.41000	263.05615		2.41000	263.01467			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	3.13000	248.91376		3.13000	248.86966			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.84000	120.30217		2.84000	120.28173			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	101.04065		0.00000	101.02056			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.37000	120.52603		2.37000	120.50711			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	101.24893		0.00000	101.22783			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	101.47104		0.00000	101.45085			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	101.00439		0.00000	100.98397			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.78000	95.40135		2.80000	94.99579			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	14.73544		104.97509	14.69816			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	18.64269		101.07593	18.59710			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	11.34003		100.44759	11.31245			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.20894		0.00000	100.19149			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	17.15838		100.76967	17.11653			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	104.50974		2.44000	104.49318			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	99.90598		0.00000	101.18950			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.52500	103.73537		2.52500	103.71865			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.36802		0.00000	98.36692			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.55500	103.43630		2.55500	103.41954			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.56240		0.00000	100.53959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS90	On 07/12/2023	Spot Bond	2.61000	328.19357		2.61000	328.14005			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	100.01546		0.00000	100.00000			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.91079		0.00000	100.88968			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.85842		0.00000	100.83854			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.81745		0.00000	100.79852			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.52916		0.00000	100.50853			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.46197		0.00000	100.44293			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	100.83805		0.00000	100.81126			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	101.45085		0.00000	101.43035			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.32000	101.43970		6.36000	101.40521			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.98000	101.89022		7.02000	101.83375			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	8.03000	100.14728		8.07000	100.03771			642,400,000,000.00	80,000,000	40,000,000.00
FRX17	On 15/09/2017	Spot Bond	8.57000	100.01994		8.59500	99.92345			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.75000	110.52966		8.78000	110.39940			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.24000	102.17446		9.27500	101.99874			957,264,000,000.00	103,600,000	941,800,000.00
FRX20	On 01/10/2020	Spot Bond	9.45000	100.85290		9.50000	100.59338			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.93500	87.77290		9.98000	87.50998			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	10.02000	107.79789		10.07500	107.40168			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.33000	98.66836		10.38500	98.27600			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.65500	91.85520		10.73500	91.25371			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.54500	80.40800		10.62000	79.84930			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	100.08198		0.00000	100.06564			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.08537		0.00000	100.06835			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.08671		0.00000	100.06943			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.09003		0.00000	100.07207			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.09537		0.00000	100.07633			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.09937		0.00000	100.07952			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.11667		0.00000	100.09332			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.54466		0.00000	100.52807			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.57423		0.00000	100.55673			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.60096		0.00000	100.58265			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.60726		0.00000	100.58875			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.62510		0.00000	100.60605			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.65190		0.00000	100.63203			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.67422		0.00000	100.65367			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.77234		0.00000	100.74879			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	101.70683		0.00000	101.68718			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	101.39985		0.00000	101.37976			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.79000	103.50280		9.81500	103.41137			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	100.80260		0.00000	100.78774			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond		0.00000	98.62278		0.00000	98.60638			0.00	0	12,000,000,000.00
GRB94	On 29/04/2014	Spot Bond		0.00000	99.48114		0.00000	99.46631			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	100.93983		0.00000	100.92106			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.96299		0.00000	100.94381			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	101.00777		0.00000	100.98779			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	101.06332		0.00000	101.04235			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	101.14041		0.00000	101.11806			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.30170		0.00000	100.28154			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	101.49288		0.00000	101.47437			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	101.24123		0.00000	101.22190			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	101.16336		0.00000	101.14403			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	101.35661		0.00000	101.33869			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.27848		0.00000	100.25846			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.66210		0.00000	100.64127			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	99.96481		0.00000	99.94722			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.50572		0.00000	100.48804			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.01985		0.00000	99.99986			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	101.27120		0.00000	101.24716			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	101.11974		0.00000	101.10068			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.23830		0.00000	100.21824			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.97816		0.00000	100.95873			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.99037		0.00000	100.97069			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond	0.00000	100.89836		0.00000	100.88338			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond	0.00000	100.81260		0.00000	100.79635			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		101.17388		0.00000	101.15397			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.38217		96.97567		8.42135	96.87723			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		101.23497		0.00000	101.21409			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.73463		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		101.31348		0.00000	101.29136			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.18455		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		101.40942		0.00000	101.38578			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		101.26924		0.00000	101.24888			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		101.42014		0.00000	101.39819			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.47648		0.00000	101.45370			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.75511		0.00000	100.73402			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000		100.96461		9.89000	100.93770			0.00	0	100,000.00
HWAY20	On 31/07/2020	Spot Bond	8.76000		106.15251		8.79500	105.95460			77,088,000,000.00	8,800,000	3,070,200,000.00
HWAY23	On 07/12/2023	Spot Bond	2.18000		267.77786		2.18000	267.73732			0.00	0	8,860,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY24	On 07/12/2024	Spot Bond	2.16000	268.19326		2.16000	268.15281			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.69000	97.45268		9.76000	96.83188			11,628,000,000.00	1,200,000	3,426,300,000.00
HWAY35	On 31/07/2035	Spot Bond	9.61000	98.09059		9.68000	97.45425			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	40.85857		100.00000	40.75739			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	10.60513		100.00000	10.57887			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	65.09704		100.00000	64.93584			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	30.96051		100.00000	30.88385			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	17.16227		100.00000	17.11976			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	9.33088		100.00000	9.30752			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.91500	110.03191		1.91500	110.01600			57,450,000,000,000.00	30,000,000,000	08,154,100,000.00
I2038	On 31/01/2038	Spot Bond	2.18000	110.57981		2.20000	110.15769			13,080,000,000,000.00	6,000,000,000	55,201,400,000.00
I2046	On 31/03/2046	Spot Bond	2.29000	107.38263		2.29000	107.36605			0.00	0	93,950,000,000.00
I2050	On 31/12/2050	Spot Bond	2.27500	115.41213		2.28000	115.25467			9,100,000,000,000.00	4,000,000,000	38,283,500,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	92.60000		0.00000	92.60000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.91000	102.58326		7.95000	102.52443			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	101.07057		0.00000	101.05136			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.26957		0.00000	100.25078			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.41000	102.21540		8.45000	102.12018			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	9.14000	103.04521		9.16500	102.93701			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	7.99500	103.61719		8.03500	103.59147			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	101.06051		0.00000	101.04211			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.64906		0.00000	100.63042			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.85000	113.52430		4.85000	113.49907			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.23000	100.87227		8.27000	100.76402			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL32	On 03/11/2014	Spot Bond	0.00000	100.91630	0.00000	100.89807				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.97062	0.00000	100.95129				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.70000	123.96291	1.70000	123.94572				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.44000	123.71842	2.44000	123.69876				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.36612	0.00000	100.34945				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	101.26524	0.00000	101.24719				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.81000	99.66199	8.83500	99.55533				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.67555	0.00000	100.65736				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	101.88054	0.00000	101.86116				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.66888	0.00000	100.65030				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.36000	96.92957	9.39000	96.79598				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.85000	90.06447	9.88500	89.89938			15,760,000,000.00		1,600,000	900,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.39320	0.00000	100.46335				0.00	0	25,200,000.00
IBL49	On 02/04/2018	Spot Bond	8.89000	94.67898	8.91500	94.57602				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.90000	97.55022	9.93500	97.36577				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.96456	0.00000	100.94651				0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.99344	0.00000	100.97484				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	8.17000	99.11222	8.21000	99.00713				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	9.14000	97.53630	9.17000	97.40877				0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	101.10140	0.00000	101.08075				0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.72142	0.00000	100.70340				0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.46000	101.07731	8.48500	100.99113				0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	9.10000	101.32690	9.13000	101.18515				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL60	On 17/02/2024	Spot Bond	10.11500	101.86281		10.16000	101.55641			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	100.00000	1.13590		100.00000	1.13308			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00359		100.00000	0.00358			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	101.00929		0.00000	100.99145			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	101.06008		0.00000	101.04142			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.47000	98.07639		9.52000	97.81934			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	102.15292		5.00000	102.13907			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	102.15292		5.00000	102.13907			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.72567		5.00000	100.71192			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	102.15292		5.00000	102.13907			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.11846		4.00000	100.10768			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.54008		0.00000	100.51485			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.50151		0.00000	100.47686			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	99.84695		0.00000	99.82148			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000	98.36065		100.00000	97.56097			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	111.98943		9.20000	111.96176			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	99.87604		0.00000	99.85528			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	99.87604		0.00000	99.85528			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.80409		0.00000	100.78163			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.49029		100.00000	7.47215			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.98728		0.00000	100.96951			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.84946		0.00000	100.83135			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.72290		0.00000	100.70485			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.91000	99.32111		9.95000	99.25890			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.47075		0.00000	100.45279			0.00	0	0.00
IN05Q		On 13/05/2014	Spot Bond	0.00000	102.05473		0.00000	102.03904			0.00	0	0.00
IN06H		On 10/09/2014	Spot Bond	0.00000	100.25150		0.00000	100.23470			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.42254		0.00000	100.39648			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	6.03196		100.00000	6.01685			0.00	0	0.00
IN240U		On 10/04/2014	Spot Bond	100.00000	95.80052		100.00000	95.54974			0.00	0	0.00
IN246U		On 12/06/2014	Spot Bond	100.00000	82.20721		100.00000	82.02247			0.00	0	0.00
IN423U		On 03/06/2014	Spot Bond	100.00000	94.37791		100.00000	93.65192			0.00	0	0.00
IN424U		On 10/06/2014	Spot Bond	100.00000	89.53676		100.00000	88.88321			0.00	0	0.00
INA413		On 25/03/2014	Spot Bond	5.80000	99.90475		5.80000	99.88889			0.00	0	0.00
INA414		On 01/04/2014	Spot Bond	5.80000	99.79385		5.80000	99.77803			0.00	0	0.00
INA415		On 08/04/2014	Spot Bond	5.80000	99.68320		5.80000	99.66741			0.00	0	0.00
INA416		On 15/04/2014	Spot Bond	5.80000	99.57279		5.80000	99.55704			0.00	0	0.00
INA417		On 22/04/2014	Spot Bond	5.90000	99.45341		5.90000	99.43743			0.00	0	0.00
INA418		On 29/04/2014	Spot Bond	5.90000	99.34162		5.90000	99.32567			0.00	0	0.00
INA419		On 06/05/2014	Spot Bond	5.90000	99.23008		5.90000	99.21417			0.00	0	0.00
INA420		On 12/05/2014	Spot Bond	5.90000	99.11879		5.90000	99.10291			0.00	0	0.00
INA421		On 20/05/2014	Spot Bond	6.00000	98.99110		6.00000	98.97500			0.00	0	0.00
INA422		On 27/05/2014	Spot Bond	6.00000	98.87847		6.00000	98.86241			0.00	0	0.00
INA424		On 10/06/2014	Spot Bond	6.00000	98.65398		6.00000	98.63799			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	101.94366		0.00000	101.91961			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	11.51012	103.31799		11.55335	103.24366			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	11.51012	102.04211		11.55335	101.96869			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING132	On 22/12/2018	Spot Bond	0.00000	100.02136	0.00000	99.99975				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.41948	0.00000	100.39137				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.02128	0.00000	100.00013				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	103.08683	6.50000	103.06871				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.11380	0.00000	100.09102				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	101.47263	0.00000	101.45427				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	97.41984	0.00000	97.42372				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.20980	0.00000	100.19070				0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	101.09109	0.00000	101.07444				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	101.17432	0.00000	101.15582				0.00	2,800,000,000	1,400,000,000.00
ING221	On 08/05/2014	Spot Bond	0.00000	100.72767	0.00000	100.71035				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.02182	0.00000	100.00000				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.41848	0.00000	100.39837				0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	101.95342	0.00000	101.93767				0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	101.87521	0.00000	101.85918				0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.08402	0.00000	100.06721				0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.08336	0.00000	100.06668				0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	100.24453	0.00000	100.22820				0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	101.02156	0.00000	101.00481				0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.82425	0.00000	100.80705				0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.70392	0.00000	100.68675				0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.59677	0.00000	100.57964				0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.58964	0.00000	100.57272				0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.40468	0.00000	100.38795				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING247	On 17/09/2014	Spot Bond	0.00000		100.12986		0.00000	100.11363			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		102.08642		0.00000	102.05956			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000		100.41503		0.00000	100.39815			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond	0.00000		99.29573		0.00000	99.28007			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond	100.00000		96.05263	100.00000		95.80052			0.00	0	0.00
IP268U	On 23/04/2014	Spot Bond	100.00000		92.63959	100.00000		92.40506		1,200,000,000,000,000.00	12,000,000,000	12,000,000,000.00	
IP269U	On 18/06/2014	Spot Bond	100.00000		81.11111	100.00000		80.93126		2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
IPF01	On 13/04/2015	Spot Bond	0.00000		101.26952		0.00000	101.25034			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		101.29853		0.00000	101.27893			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		101.31791		0.00000	101.29804			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.92000		103.61705		8.96000	103.48750			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	7.62000		99.91656		7.66000	99.89517			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.29229		0.00000	100.27280			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.29000		101.35978		9.31500	101.26027			0.00	0	200,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		101.42648		0.00000	101.40712			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		101.39954		0.00000	101.37944			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.65577		0.00000	100.63121			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.02219		0.00000	100.00017			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	9.09000		104.34128		9.13000	104.26896			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		102.03467		0.00000	102.01363			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.43840		0.00000	100.41506			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.53000		114.65867		3.53000	114.63704			0.00	0	300,000,000.00
IV019	On 31/03/2028	Spot Bond	3.95000		127.86261		3.95000	127.83713			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV022	On 02/04/2022	Spot Bond	0.00000	99.82743	0.00000	99.80582				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.48678	0.00000	101.46460				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.47880	0.00000	101.45607				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.29331	0.00000	100.27056				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	99.95719	0.00000	99.93587				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.91500	90.84629	3.91500	90.82822				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.91500	97.38903	3.91500	97.36965				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.33304	0.00000	100.30911				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.91996	0.00000	100.89633				0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.25150	0.00000	100.23470				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.43000	109.56330	12.46000	109.43013				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.36789	0.00000	101.34215				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.95000	127.86261	3.95000	127.83713				0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000	96.77419	100.00000	96.00000				0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000	88.23913	100.00000	87.60432				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.44589	0.00000	100.42776				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	101.06463	0.00000	101.04736				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.60559	0.00000	100.58833				0.00	0	0.00
IVA412	On 20/03/2014	Spot Bond	5.80000	97.18173	5.80000	97.18173				0.00	0	0.00
IVA413	On 27/03/2014	Spot Bond	5.80000	99.87304	5.80000	99.85719				0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond	5.80000	99.76221	5.80000	99.74640				0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond	5.80000	99.65163	5.80000	99.63585				0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond	5.80000	99.54129	5.80000	99.52555				0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond	5.90000	99.42145	5.90000	99.40547				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA419	On 08/05/2014	Spot Bond		5.90000	99.19826		5.90000	99.18236			0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond		5.90000	99.08704		5.90000	99.07117			0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond		6.00000	98.84634		6.00000	98.83028			0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond		6.00000	98.62199		6.00000	98.60601			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.86203		0.00000	100.84101			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.98057		0.00000	100.96090			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	101.02537		0.00000	101.00556			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	101.45162		0.00000	101.43369			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	101.35488		0.00000	101.33657			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.84713		0.00000	100.82936			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.82549		0.00000	100.80839			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.73310		0.00000	100.71614			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.84342		0.00000	100.82570			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.59838		0.00000	100.58015			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.60812		0.00000	100.58701			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.48205		0.00000	100.46229			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	101.29863		0.00000	101.27903			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	101.30832		0.00000	101.28859			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	101.32771		0.00000	101.30770			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	101.24046		0.00000	101.22169			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	101.16515		0.00000	101.14538			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.98052		0.00000	100.96085			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.02606		0.00000	100.09401			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC024	On 15/11/2016	Spot Bond	0.00000	100.68842	0.00000	100.66929				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.48050	0.00000	100.46247				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.47538	0.00000	100.45754				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	60.04230	100.00000	59.89194				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	87.74038	100.00000	87.52998				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	87.74038	100.00000	87.52998				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	101.11615	0.00000	101.09568				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	63.31058	100.00000	63.15381				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.46676	0.00000	101.44708				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	22.72343	100.00000	22.66653				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	101.35027	0.00000	101.32934				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	56.45939	100.00000	56.31801				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	57.72913	100.00000	57.58458				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	62.16198	100.00000	62.00805				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	59.37906	100.00000	59.26640				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	61.57606	100.00000	61.42186				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	55.61324	100.00000	55.47852				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	57.81691	100.00000	57.63033				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.53525	0.00000	100.51275				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	101.22943	0.00000	101.20493				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.93000	140.96129	8.98500	140.39298				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.32719	0.00000	100.30978				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.14533	0.00000	100.12731				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.49004	0.00000	100.47014				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK06	On 06/03/2017	Spot Bond	0.00000	100.35106	0.00000	100.33192				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	101.05536	0.00000	101.03559				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.39000	95.93607	9.41500	95.84270				37,560,000,000.00	4,000,000	2,400,000.00
LGL03	On 03/04/2018	Spot Bond	9.54000	93.58656	9.56500	93.48382				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	10.00000	97.09356	10.03500	96.90904				12,000,000,000.00	1,200,000	700,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.35064	0.00000	100.32116				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.91000	102.64192	10.95000	102.55069				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.38257	0.00000	100.35040				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.64726	0.00000	100.62716				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.69144	0.00000	100.66998				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.74436	0.00000	100.72128				0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000	100.88404	0.00000	100.86722				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	101.13651	0.00000	101.11954				0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	0.00000	99.88320	0.00000	99.86860				0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000	99.57682	0.00000	99.56223				0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000	99.19503	0.00000	99.17925				0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	100.28726	0.00000	100.27130				0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	98.83711	0.00000	98.82118				0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000	95.54974	100.00000	95.30026				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	60.91762	100.00000	60.80205				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	56.45939	100.00000	56.31801				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.43904	0.00000	100.42549				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	52.84012	100.00000	52.71211				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ13U	On 14/04/2014	Spot Bond	100.00000		94.80519	100.00000	94.55959				0.00	0	0.00
MAQ15U	On 02/04/2014	Spot Bond	100.00000		97.85523	100.00000	97.59358				0.00	0	0.00
MAQ16U	On 07/04/2014	Spot Bond	100.00000		96.56085	100.00000	96.30607				0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond	100.00000		91.25000	100.00000	91.02244				0.00	0	0.00
MAQ18U	On 17/04/2014	Spot Bond	100.00000		94.07216	100.00000	93.83033				0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000		99.66762	0.00000	99.65317				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		101.36944	0.00000	101.35268				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.55816	0.00000	100.54086				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		101.50706	0.00000	101.48973				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		101.15659	0.00000	101.13822				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.26092	0.00000	100.24368				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.93494	0.00000	100.91674				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		99.96824	0.00000	99.95231				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.28183	0.00000	100.26480				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.25574	0.00000	100.23860				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.58873	0.00000	100.57048				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.70055	0.00000	100.68390				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.75642	0.00000	100.73844				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		98.73871	100.00000	98.48090				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		78.40909	100.00000	78.18697				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		60.36453	100.00000	60.21337				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		21.12467	100.00000	21.07350				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		51.57391	100.00000	51.44897				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.28000		102.98864	9.31000	102.84469				7,424,000,000.00	800,000	140,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.25595		0.00000	100.23441			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.23825		0.00000	100.21819			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		101.72431		0.00000	101.70600			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		102.93137		0.00000	102.91176			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		102.95441		0.00000	102.93465			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		103.06960		0.00000	103.04912			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		101.30969		0.00000	101.28951			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		101.38159		0.00000	101.36047			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.62500		103.95217		8.65000	103.87227			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.35000		101.97421		9.38000	101.83487			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	10.14500		101.43946		10.19500	101.14854			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.93500		104.13210		6.97500	104.08418			0.00	0	3,000,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.08601		0.00000	100.06887			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.08937		0.00000	100.07155			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.20000		100.34572		10.23500	100.17247			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.91000		101.03211		7.95000	100.95582			11,074,000,000.00	1,400,000	4,760,700,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.49736		0.00000	100.47710			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.55000		100.69302		9.57500	100.60073			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.15703		0.00000	100.13702			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	10.02000		100.43582		10.07000	100.16232			0.00	0	4,680,800,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		8.90821		100.00000	8.88663			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.47706		0.00000	100.45761			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.25000		100.58932		9.27500	100.49751			16,650,000,000.00	1,800,000	110,900,000.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN02	On 13/07/2014	Spot Bond			6.42000	103.10022		6.46000	103.07014			128,400,000,000,000.00	20,000,000,000	5,000,000,000.00
MTN03	On 13/07/2015	Spot Bond			8.01000	103.45438		8.05000	103.38259			0.00	0	430,000,000.00
MTN04	On 13/07/2017	Spot Bond			9.19000	104.58693		9.21500	104.48986			14,704,000,000.00	1,600,000	20,800,000.00
N4A211	On 14/08/2020	Spot Bond			100.89771	6.49618		100.89771	6.47978			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond			100.61875	6.58232		100.61875	6.56575			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond			0.00000	100.71820		0.00000	100.69978			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond			0.00000	100.72981		0.00000	100.71110			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond			0.00000	100.74036		0.00000	100.72137			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond			0.00000	100.74547		0.00000	100.72635			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond			0.00000	100.80916		0.00000	100.78841			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond			0.00000	100.88316		0.00000	100.86049			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond			100.00000	0.41660		100.00000	0.41555			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond			100.00000	0.41660		100.00000	0.41555			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond			9.46500	95.84344		9.51000	95.56948			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond			7.86000	99.11888		7.90000	99.01481			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond			0.00000	101.08148		0.00000	101.06472			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond			9.72000	98.99554		9.75500	98.80480			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond			0.00000	101.26322		0.00000	101.24676			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond			9.47000	99.69720		9.38000	100.12462			823,890,000,000,000.00	87,000,000,000	85,500,000,000.00
NBK12B	On 20/02/2015	Spot Bond			0.00000	100.69027		0.00000	100.67216			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond			9.81500	99.62169		9.73000	100.12917			418,119,000,000,000.00	42,600,000,000	39,100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK13B	On 21/02/2017	Spot Bond	0.00000	102.03485		0.00000	102.01647			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.80903		0.00000	100.79118			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	101.71448		0.00000	101.69559			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.90645		0.00000	100.88887			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.61802		0.00000	100.60036			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.10641		100.00000	15.29437			0.00	05,045,000,000	95,045,000,000.00
NBK2A	On 15/09/2015	Spot Bond	7.61000	104.30601		7.65000	104.22848			0.00	0	690,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.44837		0.00000	100.42683			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	9.18000	109.80715		9.21000	109.64647			16,524,000,000.00	1,800,000	1,000,000.00
NBK4	On 28/10/2024	Spot Bond	11.10500	32.76985		11.16000	32.58903			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	8.01000	105.84232		8.05000	105.77863			0.00	0	964,600,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	101.19131		0.00000	101.17112			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	101.26092		0.00000	101.23963			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	7.89500	100.45878		7.89500	100.00000			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.36000	101.85260		8.40000	101.75691			0.00	0	200,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.01798		0.00000	100.00000			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	100.58536		0.00000	100.56420			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	99.87435		0.00000	99.85333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.51957	0.00000	101.49875				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.35049	0.00000	101.32956				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.44807	0.00000	100.42723				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	88.61700	0.00000	88.56157				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.42416	0.00000	100.40440				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	101.03846	0.00000	101.01855				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	101.13937	0.00000	101.11767				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	101.00293	0.00000	100.98285				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	101.44389	0.00000	101.42222				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	84.80918	0.00000	84.75185				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.24774	0.00000	100.22997				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.74510	0.00000	100.72439				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.09369	0.00000	100.07499				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.08834	0.00000	100.07072				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.43027	0.00000	101.41005				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.08504	0.00000	100.06809				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.08974	0.00000	100.07178				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.08968	0.00000	100.07173				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.99481	0.00000	100.97619				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.10391	0.00000	100.08311				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.27500	102.37125	10.33000	101.90837				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.10325	0.00000	100.08258				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.31000	101.13832	10.36500	100.65468				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.10391	0.00000	100.08311				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.09306	0.00000	100.07443				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.39186	0.00000	100.37313				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.86000	102.50518	8.90000	102.42579				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	103.63349	0.00000	103.60856				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.54666	0.00000	100.52419				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	101.20678	0.00000	101.19027				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.64000	113.43675	12.66500	113.30768				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.82990	0.00000	110.79913				0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	101.68522	0.00000	101.67017				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.52580	0.00000	100.50046				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.42000	161.13425	2.42000	161.10879				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.25000	101.99776	9.28500	101.80684				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.26006	0.00000	100.24235				0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.25250	0.00000	100.23564				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.88000	103.44058	9.91500	103.24966				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.54920	0.00000	100.53013				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.61064	0.00000	100.59360				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.52255	0.00000	100.50442				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.51775	0.00000	100.49977				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.53745	0.00000	100.51879				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	10.08000	103.98159	10.11500	103.75570				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.55719	0.00000	100.53785				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.53751	0.00000	100.51886				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.54925	0.00000	100.53018				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.28000	103.44632	10.31500	103.25611				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.58866	0.00000	100.56824				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.56506	0.00000	100.54546				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.55711	0.00000	100.53778				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.70611	0.00000	100.68161				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.65835	0.00000	100.63550				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.57284	0.00000	100.55296				0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.36000	104.86378	7.40000	104.83857			88,320,000,000,000.00	12,000,000,000	3,000,000,000.00	
NRA018	On 30/11/2018	Spot Bond	9.02000	115.96033	9.05000	115.81110			0.00	0	820,000,000.00	
NRA022	On 31/10/2022	Spot Bond	9.40000	121.44221	9.45000	121.08975			0.00	0	750,000,000.00	
NRA023	On 31/05/2023	Spot Bond	2.31500	165.25941	2.31500	165.23378			0.00	0	8,400,000,000.00	
NRA028	On 30/11/2028	Spot Bond	9.61000	124.38500	9.66500	123.86184			0.00	0	310,000,000.00	
NTC10	On 18/04/2014	Spot Bond	0.00000	101.15277	0.00000	101.13319				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	101.12137	0.00000	101.10228				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.20378	0.00000	101.18356				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	101.02232	0.00000	101.00318				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.71980	0.00000	101.70188				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.01903	0.00000	100.00008				0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.49039	0.00000	100.47126				0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.50797	0.00000	100.48816				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.55664	0.00000	100.53377				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.70906	0.00000	100.68003				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.44478	100.00000	16.40360				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		30.26614	100.00000	30.19118				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.14000		106.27206	7.18000	106.19124				19,992,000,000.00	2,800,000	1,700,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		15.32923	100.00000	15.29084				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		46.75854	100.00000	46.64276				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.71925	0.00000	100.70081				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.96206	0.00000	100.94383				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.43543	0.00000	100.41744				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.36347	0.00000	100.34550				0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000		100.65656	0.00000	100.64055				0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000		100.52845	0.00000	100.51244				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.51976	0.00000	100.50223				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.24578	0.00000	100.22624				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.29511	0.00000	100.27740				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.14303	0.00000	100.12512				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.14068	0.00000	100.12308				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.15583	0.00000	100.13598				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.14833	0.00000	100.12977				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.14345	0.00000	100.12550				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.16401	0.00000	100.14314				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.15471	0.00000	100.13534				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.14855	0.00000	100.12996				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.17304		0.00000	100.15103			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.16212		0.00000	100.14183			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.15449		0.00000	100.13515			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.93972		0.00000	100.92141			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.97074		0.00000	100.95189			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.98470		0.00000	100.96560			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	101.01572		0.00000	100.99607			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	101.14903		0.00000	101.12701			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	101.18002		0.00000	101.15745			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	101.13056		0.00000	101.10936			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.91000	103.34570		6.95000	103.30760			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.79000	96.86461		6.83000	96.82918			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.35000	38.26928		8.40500	38.02421			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.91000	109.44117		6.95000	109.36232		2,898,068,964,296,000.00	19,402,165,600	34,471,365,500.00	
R158	On 15/09/2015	Spot Bond	6.91000	109.44117		6.95000	109.36232			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.81000	90.60782		6.85000	90.53965			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.91000	115.10837		6.95000	114.98925			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.74000	84.88085		6.78000	84.78431			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.53000	117.81233		8.58500	117.32002		7,365,070,012,600,000.00	63,431,420,000	14,584,037,900.00	
R187P	On 21/12/2026	Spot Bond	8.27000	35.61014		8.32500	35.36340			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.19000	33.18684		8.24500	32.93947			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.91000	273.45207		1.91000	273.41267		42,250,346,000,000.00	22,120,600,000	25,649,300,000.00	
R201	On 21/12/2014	Spot Bond	6.42000	103.90423		6.46000	103.85707		287,705,880,000,000.00	44,814,000,000	97,983,867,400.00	
R202	On 07/12/2033	Spot Bond	2.12000	212.54861		2.12000	212.51677		239,875,032,000,000.00	13,148,600,000	08,727,868,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 28/02/2023	Spot Bond		8.41500	96.39919		8.46000	96.10676			2,480,853,078,000,000.00	94,813,200,000	25,582,013,200.00
R203	On 15/09/2017	Spot Bond		7.69000	101.89898		7.71500	101.80233			2,806,907,675,000,000.00	65,007,500,000	14,844,194,400.00
R2030	On 31/01/2030	Spot Bond		8.96500	93.06923		9.04500	92.41905			884,458,212,000,000.00	98,656,800,000	31,159,399,900.00
R2037	On 31/01/2037	Spot Bond		9.10000	95.49426		9.17500	94.79132			871,780,000,000,000.00	95,800,000,000	00,620,626,700.00
R204	On 21/12/2018	Spot Bond		7.93000	102.31874		7.96000	102.17998			2,373,395,271,078,000.00	99,293,224,600	59,318,932,700.00
R2048	On 28/02/2048	Spot Bond		9.19500	95.97246		9.27500	95.16011			757,029,958,030,500.00	82,330,609,900	03,692,272,500.00
R207	On 15/01/2020	Spot Bond		8.20000	97.04302		8.23500	96.86653			3,116,660,920,000,000.00	80,080,600,000	34,805,410,000.00
R208	On 31/03/2021	Spot Bond		8.32000	91.67159		8.37000	91.40319			1,723,397,101,504,000.00	07,139,074,700	32,891,228,200.00
R209	On 31/03/2036	Spot Bond		9.04000	73.44232		9.11000	72.90351			918,194,064,696,000.00	01,570,139,900	27,390,622,100.00
R210	On 31/03/2028	Spot Bond		2.05000	159.39718		2.05000	159.37361			4,510,000,000,000.00	2,200,000,000	27,670,268,400.00
R211	On 31/01/2017	Spot Bond		1.00000	126.36857		1.00000	126.35348			0.00	0	24,300,000,000.00
R212	On 31/01/2022	Spot Bond		1.87000	128.77898		1.87000	128.76052			0.00	0	95,628,000,000.00
R213	On 28/02/2031	Spot Bond		8.93500	83.73972		9.01500	83.11721			941,509,494,644,500.00	05,373,194,700	99,917,837,300.00
R214	On 28/02/2041	Spot Bond		9.12000	74.30639		9.19500	73.70884			1,399,321,728,000,000.00	53,434,400,000	05,524,300,000.00
R226C	On 15/09/2014	Spot Bond		6.39000	97.04386		6.43000	97.00932			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.97000	93.55214		7.01000	93.49947			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.81000	90.60782		6.85000	90.53965			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.73000	87.75808		6.77000	87.67525			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.74000	84.88085		6.78000	84.78431			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		6.47500	98.46290		6.51500	98.43625			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		6.42500	95.41747		6.46500	95.37338			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.88000	91.94346		6.92000	91.88215			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.75000	89.08063		6.79000	89.00429			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R329C	On 21/06/2016	Spot Bond	6.73000	86.20970	6.77000	86.11920				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.79000	83.27057	6.83000	83.16696				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.66500	78.36149	7.69000	78.28413				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.71500	75.33330	7.74000	75.24978				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.93500	71.88676	7.96500	71.78343				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.91500	69.20660	7.94500	69.09718				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.89500	66.63918	7.92500	66.52425				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.88500	64.14392	7.91500	64.02406				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	8.16000	60.70091	8.19500	60.56028				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	8.14000	58.39701	8.17500	58.25194				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	8.24000	55.72418	8.29000	55.51837				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	8.21000	53.63872	8.26000	53.42779				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	8.18000	51.64619	8.23000	51.43076				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	8.15000	49.74204	8.20000	49.52266				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	8.11000	47.96450	8.16000	47.74150				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	8.07000	46.26829	8.12000	46.04213				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.47000	42.75813	8.52500	42.51796				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.43000	41.19036	8.48500	40.94819				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.39000	39.69533	8.44500	39.45154				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.35000	38.26928	8.40500	38.02421				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.31000	36.90867	8.36500	36.66263				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.27000	35.61014	8.32500	35.36340				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.23000	34.37052	8.28500	34.12336				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.19000	33.18684	8.24500	32.93947				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB03	On 15/07/2016	Spot Bond		0.00000	101.66463		0.00000	101.63908			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.63863		0.00000	100.61557			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	101.69584		0.00000	101.67056			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	101.50292		0.00000	101.47902			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		13.94208		100.00000	13.90717			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		6.37935		100.00000	6.36355			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		17.35604		100.00000	17.31400			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.36698		0.00000	100.34743			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	99.88893		0.00000	101.51790			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.28227		0.00000	100.26198			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.66051		0.00000	100.64296			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond		0.00000	100.63095		0.00000	100.61477			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	100.69527		0.00000	100.67744			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	100.00000		54.44289		100.00000	100.00000			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	101.15634		0.00000	101.13670			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.64315		0.00000	100.62356			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	101.38568		0.00000	101.36561			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.97106		0.00000	100.95091			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.29911		0.00000	100.27912			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	101.30145		0.00000	101.28368			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	101.12917		0.00000	101.10968			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	102.09708		0.00000	102.08107			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES29	On 28/11/2016	Spot Bond	0.00000	100.48469		0.00000	100.46500			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.36352		0.00000	100.34285			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.42358		0.00000	100.40380			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	101.31166		0.00000	101.28356			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	99.81582		0.00000	99.78518			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	101.70649		0.00000	101.67352			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	101.52896		0.00000	101.49945			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	101.52896		0.00000	101.49945			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	99.94306		0.00000	99.91492			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	99.93626		0.00000	99.90478			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.41948		0.00000	100.39137			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	103.89176		12.35000	103.85738			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.35183		0.00000	100.32833			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.79226		100.00000	13.75772			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.32898		0.00000	100.30694			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.77065		0.00000	100.74874			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	101.42044		0.00000	101.39838			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	101.25795		0.00000	101.23639			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.66111		0.00000	100.63724			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.39416		100.00000	2.38830			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	10.39685		100.00000	10.37110			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	23.95192		100.00000	23.89194			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	14.00526		100.00000	13.98810			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP09U	On 21/11/2016	Spot Bond	100.00000		19.15470	100.00000	19.10673				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		105.19698	0.00000	105.15198				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		102.31022	0.00000	102.26725				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.62000		105.99718	9.67000	105.71485				0.00	0	590,000,000.00
RW23	On 10/12/2023	Spot Bond	9.66500		101.75338	9.71000	101.44974				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.08500		104.13792	10.16500	103.50006				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		97.59790	0.00000	97.66945				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.16000		109.85172	8.20000	109.72948				0.00	0	1,600,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.62187	0.00000	100.60016				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.74000		102.75554	9.76500	102.65282				0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.17400	0.00000	101.15313				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.17107	0.00000	100.14934				0.00	800,000,000	900,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		101.17042	0.00000	101.14893				0.00	100,000,000	100,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		101.21007	0.00000	101.18822				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		101.18582	0.00000	101.16439				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	8.01000		104.96731	8.05000	104.90010				0.00	0	1,070,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.53000		100.10285	9.56000	99.98076				0.00	0	390,000,000.00
SBK11	On 09/04/2014	Spot Bond	2.60000		130.15025	2.60000	130.12906				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.37000		107.33207	8.41000	107.25108				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.23000		107.53184	8.27000	107.45105				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.16000		107.63192	8.20000	107.55123				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	9.09000		97.76502	9.11500	97.66943				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.30500		107.42476	8.34500	107.34386				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN35	On 15/09/2015	Spot Bond	8.27000	107.47471		8.31000	107.39387			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.15477		0.00000	100.13506			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.30735		0.00000	100.29394			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.02314		0.00000	99.99992			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	99.82293		0.00000	99.80317			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.74000	100.54376		8.76500	100.44629			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.40195		0.00000	101.38353			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.01843		0.00000	99.99978			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	104.11587		0.00000	104.09207			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.47000	106.20659		9.52000	105.91577			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.18000	102.68928		10.23500	102.28591			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.77614		0.00000	100.75455			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.20045		0.00000	101.18338			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.83523		0.00000	100.81583			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.31724		0.00000	103.29606			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	9.03000	102.29398		9.06000	102.14777			18,060,000,000.00	2,000,000	911,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	9.28484		100.00000	9.26406			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	10.01500	101.61735		10.06000	101.31028			0.00	0	1,000,000,000.00
SBS3	On 25/05/2026	Spot Bond	9.23000	95.26026		9.28500	94.86077			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	10.02000	95.58353		10.07000	95.30813			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	8.09000	109.23008		8.13000	109.12037			0.00	0	100,000.00
SBSI11	On 07/12/2023	Spot Bond	2.44000	262.44774		2.44000	262.40615			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.70000	123.96291		1.70000	123.94572			170,000,000,000.00	100,000,000	100,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	103.26000		0.00000	105.49000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		8.80083		100.00000	8.77951			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.27000		122.04455		2.27000	122.02574			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		103.08683		6.50000	103.06871			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.15134		0.00000	100.12905			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		99.88412		0.00000	99.86471			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		101.50629		0.00000	101.48593			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.72000		99.38310		9.74500	99.28973			0.00	0	100,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.22157		0.00000	101.19981			0.00	0	51,250,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		101.36937		0.00000	101.34969			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.01971		0.00000	100.00000			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.01693		0.00000	100.00003			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.84824		0.00000	100.83073			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		9.35431		100.00000	9.33088			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.26190		0.00000	100.24158			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.21000		104.04879		8.25000	103.93850			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.53000		97.97194		9.56000	97.84293			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	9.04000		97.90904		9.06500	97.81342			0.00	0	1,860,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.66165	0.00000	100.64312				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.61890	0.00000	100.59943				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.73858	0.00000	100.71976				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.62330	0.00000	100.60370				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	101.08708	0.00000	101.06670				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.79000	103.96494	8.81500	103.88945				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	101.38237	0.00000	101.36365				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.52190	0.00000	101.50353				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	101.23074	0.00000	101.21127				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	10.00000	94.87147	10.05000	94.63532				0.00	0	2,400,200,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.45697	0.00000	100.43573				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	99.97932	0.00000	99.95884				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	101.07730	0.00000	101.05670				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.92800	84.10036	9.97800	83.85519				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.99000	83.82427	10.04000	83.57994				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.66500	103.00720	7.70500	102.95722				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.46000	91.65590	9.49500	91.48820				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.14519	0.00000	100.03092				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.87000	98.40071	8.89500	98.30495				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.66500	102.34800	2.66500	102.33111				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.88000	98.69797	8.91000	98.56267				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.72359	0.00000	100.70686				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.69040	0.00000	100.66422				0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000	100.54255	0.00000	100.52220				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN017	On 21/12/2026	Spot Bond	9.95000	106.60337		10.00500	106.17249			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.40387		0.00000	100.38503			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	99.75019		0.00000	99.73087			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.13781		0.00000	100.02452			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.16500	75.13892		10.24500	74.60551			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000	100.43166		0.00000	100.41073			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000	101.09153		0.00000	101.07413			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	101.17030		0.00000	101.15014			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	99.57125		0.00000	99.55646			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond	0.00000	99.46735		0.00000	99.45256			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000	99.46752		0.00000	99.45273			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond	0.00000	99.34348		0.00000	99.32747			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond	0.00000	99.21725		0.00000	99.20127			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000	99.20125		0.00000	99.18527			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond	0.00000	99.16856		0.00000	99.15257			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000	99.16972		0.00000	99.15376			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000	99.10420		0.00000	99.08820			0.00	0	0.00
SY1055	On 19/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000	99.07081		0.00000	99.05479			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	98.98143		0.00000	98.96526			0.00	0	0.00
SY1058	On 03/04/2014	Spot Bond	0.00000	99.85623		0.00000	99.84026			0.00	0	0.00
SY1060	On 07/04/2014	Spot Bond	0.00000	99.79164		0.00000	99.77561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1062	On 11/04/2014	Spot Bond	0.00000	99.72773		0.00000	99.71171			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	0.00000	98.76007		0.00000	98.74397			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond	0.00000	98.63337		0.00000	98.61710			0.00	0	0.00
SY1066	On 17/04/2014	Spot Bond	100.00000	94.07216		100.00000	93.83033			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond	0.00000	98.61565		0.00000	98.59936			0.00	0	0.00
SY1068	On 16/04/2014	Spot Bond	0.00000	99.64599		100.00000	94.07216			0.00	12,500,000,000	10,900,000,000.00
SZ18	On 30/09/2015	Spot Bond	7.37000	107.03311		7.41000	106.95258			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	9.13000	98.94043		9.18500	98.53264			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	80.63286		100.00000	80.46417			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	62.52734		100.00000	62.37251			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	27.73426		100.00000	27.66481			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	7.23000	100.76472		7.23000	100.76473			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	101.03422		0.00000	101.01651			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.89651		0.00000	100.87872			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.57445		0.00000	100.55760			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.40619		0.00000	100.38725			0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000	99.55286		0.00000	99.53843			0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000	98.69812		0.00000	76.89010			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.52004		0.00000	100.50334			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	100.00000	14.68576		100.00000	8.67368			970,000,000,000,000.00	9,700,000,000	40,800,000,000.00
TFS123	On 20/03/2019	Spot Bond	100.00000	8.26745		100.00000	1.45520			1,470,000,000,000,000.00	14,700,000,000	59,200,000,000.00
TFS124	On 18/06/2014	Spot Bond	0.00000	98.64721		0.00000	98.63129			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.89228		0.00000	100.87453			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.16000	102.45916		8.20000	102.35195			11,995,200,000,000.00	1,470,000,000	1,470,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A1		On 18/10/2038	Spot Bond	0.00000	101.10851		0.00000	101.08901			0.00	0	0.00
TH10A2		On 18/10/2038	Spot Bond	0.00000	101.14321		0.00000	101.12316			0.00	0	0.00
TH10A3		On 18/07/2017	Spot Bond	7.83000	101.41019		7.83000	101.38867			0.00	0	0.00
TH10A4		On 18/07/2017	Spot Bond	0.00000	101.08941		0.00000	101.07023			0.00	0	0.00
TH10A5		On 18/07/2017	Spot Bond	0.00000	101.13279		0.00000	101.11292			0.00	0	0.00
TH10A6		On 18/07/2017	Spot Bond	0.00000	101.08632		0.00000	101.06538			0.00	0	0.00
TH10A7		On 18/10/2038	Spot Bond	0.00000	101.08941		0.00000	101.07023			0.00	0	0.00
TH10A8		On 18/10/2038	Spot Bond	0.00000	101.13279		0.00000	101.11292			0.00	0	0.00
TH10A9		On 18/07/2017	Spot Bond	7.16000	101.29085		7.16000	101.27117			0.00	0	0.00
TH10B1		On 18/10/2038	Spot Bond	0.00000	101.21779		0.00000	101.19655			0.00	0	0.00
TH10B2		On 18/07/2017	Spot Bond	0.00000	101.21085		0.00000	101.18973			0.00	0	0.00
TH10C1		On 18/10/2038	Spot Bond	0.00000	101.37719		0.00000	101.35340			0.00	0	0.00
TH10C2		On 18/07/2017	Spot Bond	0.00000	101.35468		0.00000	101.33125			0.00	0	0.00
TH10D1		On 18/10/2038	Spot Bond	0.00000	102.03322		0.00000	101.99883			0.00	0	0.00
TH10D2		On 18/07/2017	Spot Bond	0.00000	101.95573		0.00000	101.92260			0.00	0	0.00
TH11A1		On 18/07/2041	Spot Bond	0.00000	101.08768		0.00000	101.06852			0.00	0	0.00
TH11A2		On 18/07/2041	Spot Bond	0.00000	101.14321		0.00000	101.12316			0.00	0	0.00
TH11A3		On 18/07/2018	Spot Bond	8.73000	101.45030		8.73000	101.42635			0.00	0	0.00
TH11A4		On 18/07/2041	Spot Bond	0.00000	101.08247		0.00000	101.06339			0.00	0	0.00
TH11A5		On 18/07/2041	Spot Bond	0.00000	101.13279		0.00000	101.11292			0.00	0	0.00
TH11A6		On 18/07/2041	Spot Bond	9.40000	97.17025		9.43000	97.04352			0.00	0	0.00
TH11B1		On 18/07/2041	Spot Bond	0.00000	101.22126		0.00000	101.19996			0.00	0	0.00
TH11B2		On 18/07/2041	Spot Bond	0.00000	101.20218		0.00000	101.18120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11C1	On 18/07/2041	Spot Bond	0.00000	101.37373		0.00000	101.34999			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	101.36680		0.00000	101.34317			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	101.91266		0.00000	101.88023			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	101.91955		0.00000	101.88701			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	101.14775		0.00000	101.12825			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.80612		101.06155	6.78911			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	101.08247		0.00000	101.06339			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	109.86865		0.00000	109.84926			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	101.23859		0.00000	101.21703			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	101.30791		0.00000	101.28524			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	102.04011		0.00000	102.00560			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.53899		0.00000	101.52068			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	101.12156		0.00000	101.10247			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.13902		0.00000	101.11966			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	101.12156		0.00000	101.10247			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.13902		0.00000	101.11966			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	101.14775		0.00000	101.12825			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	101.11108		0.00000	101.09216			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	101.13902		0.00000	101.11966			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.23504		0.00000	101.21416			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.23504		0.00000	101.21416			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.23504		0.00000	101.21416			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.37464		0.00000	101.35156			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.40953		0.00000	101.38590			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.36592	0.00000	101.34297				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	102.06284	0.00000	102.02883				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	102.10633	0.00000	102.07164				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	102.08893	0.00000	102.05452				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.66000	108.10623	8.70000	108.03888				19,052,000,000.00	2,200,000	991,100,000.00
TL20	On 22/02/2020	Spot Bond	8.37500	89.72809	8.41000	89.56129				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.60000	105.32216	8.62500	105.21994				2,874,980,000,000.00	334,300,000	5,960,800,000.00
TN20	On 17/09/2020	Spot Bond	9.52000	104.88193	9.57000	104.61096				2,553,264,000,000.00	268,200,000	16,028,974,900.00
TN23	On 06/11/2023	Spot Bond	9.59500	111.58316	9.64000	111.26218				0.00	0	10,640,000,000.00
TN25	On 19/08/2025	Spot Bond	9.68000	99.64832	9.73500	99.25143				5,497,272,000,000.00	567,900,000	14,626,100,000.00
TN27	On 14/11/2027	Spot Bond	9.67500	97.39747	9.73000	96.97849				59,985,000,000.00	6,200,000	6,729,974,900.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.91670	0.00000	100.89904				0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.55314	0.00000	100.53394				0.00	0	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.77961	0.00000	100.76128				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.69816	0.00000	100.67876				0.00	2,480,000,000	2,480,000,000.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.71679	0.00000	100.69687				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.71866	0.00000	100.69869				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.81034	0.00000	100.78780				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	101.00040	0.00000	100.97255				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.26953	0.00000	101.25159				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.36250	0.00000	101.34398				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.39450	0.00000	101.37555				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.83951	10.00000	99.81278				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR31	On 31/12/2099	Spot Bond	9.75000	99.84350		9.75000	99.81744			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.84628		100.00000	9.82088			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	99.66200		0.00000	99.64731			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	99.54717		0.00000	99.53257			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	99.23324		0.00000	99.21820			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	99.04869		0.00000	99.03405			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000	99.85169		0.00000	99.83686			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	96.97612		0.00000	96.96029			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000	99.43783		0.00000	99.42304			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	96.27265		0.00000	96.25666			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	96.09675		0.00000	96.08095			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	98.80040		0.00000	98.78521			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	98.12348		0.00000	98.10797			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	94.99487		0.00000	94.97835			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	97.68594		0.00000	97.66880			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	93.92418		0.00000	93.90501			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	97.47778		0.00000	97.46085			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	93.79039		0.00000	93.77560			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	93.56823		0.00000	93.54959			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	100.00000	67.34317		100.00000	67.21915			0.00	0	5,000,000,000.00
TSP163	On 19/03/2015	Spot Bond	100.00000	50.57297		100.00000	50.47702		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.77014		100.00000	12.73816			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000	96.70243		100.00000	96.45383			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC037	On 11/04/2014	Spot Bond		0.00000	101.06305		0.00000	101.04808			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond		0.00000	101.03311		0.00000	101.01814			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond		0.00000	101.00316		0.00000	100.98819			0.00	0	0.00
TWC03U	On 15/04/2014	Spot Bond		100.00000	97.32262		100.00000	97.07114			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond		0.00000	100.95825		0.00000	100.94327			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond		0.00000	100.92830		0.00000	100.91333			0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond		0.00000	100.56432		0.00000	100.54819			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond		0.00000	100.57538		0.00000	100.55851			0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond		0.00000	100.53568		0.00000	100.51945			0.00	0	0.00
TWC046	On 09/04/2014	Spot Bond		0.00000	100.20907		0.00000	100.19299			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond		0.00000	101.14818		0.00000	101.13104			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond		0.00000	100.64295		0.00000	100.62458			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond		0.00000	101.01051		0.00000	100.99542			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond		0.00000	100.57295		0.00000	100.55658			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.72000	105.51813		9.77000	105.23530			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	101.25221		0.00000	101.23419			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	101.27856		0.00000	101.25700			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	101.74612		0.00000	101.72260			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		10.03000	100.77712		10.05500	100.67854			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	99.95116		0.00000	99.93482			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	99.96536		0.00000	99.94804			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.82351		0.00000	100.80445			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.85140		0.00000	100.83168			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE03	On 08/05/2017	Spot Bond	0.00000	100.85264	0.00000	100.83290				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	99.94531	0.00000	99.92706				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	99.94375	0.00000	99.92496				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.27000	114.32620	7.31000	114.21878			25,008,800,000,000.00	3,440,000,000	13,240,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.48000	232.75317	1.48000	232.72232				0.00	0	50,000,000.00
WSP1	On 28/05/2015	Spot Bond	7.21000	104.87608	7.25000	104.81036				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.19500	105.10027	8.22000	105.00722				0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.48500	105.00942	8.51500	104.86005				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.82500	103.70637	8.86000	103.51685				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.86000	103.61846	8.91000	103.33125				0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.86000	91.80318	6.90000	91.74098				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	6.44500	99.89417	6.48500	99.87578				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.45500	98.31349	6.49500	98.28603				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.79000	90.05539	6.83000	89.98415				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.43500	95.77047	6.47500	95.72830				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.86000	91.78607	6.90000	91.72379				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.87500	65.31933	7.90500	65.20150				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	33.62013	100.00000	33.55635				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	17.79556	100.00000	17.76180				0.00	0	0.00

Total for j-Bonds : 37,393,563,352,849,000.00 '4,728,429,400 '07 727 471 700.00

Grand Total: 37,393,563,848,260,100.00 '4,728,467,592 '07 731 216 960.00