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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/03/2014

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 17/03/2014	Foreign Exchange Future		10.77560	10.77560		10.78010	10.78010		12.15	248,485,336.00	23,060	1,286,166.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	0.00080	0.00000	0.00070	0.00000	0.001	21.50	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	0.00670	0.00001	0.00460	0.00000	0.007	22.01	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	0.00990	0.00001	0.00720	0.00001	0.010	21.52	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	0.01490	0.00001	0.01140	0.00001	0.015	21.02	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	0.03370	0.00003	0.02850	0.00003	0.034	20.03	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	775.67810	0.77568	780.17200	0.78017	775.678	19.04	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	0.07810	0.00008	0.07200	0.00007	0.078	19.04	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	0.44460	0.00044	0.46870	0.00047	0.445	17.06	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	576.04460	0.57604	580.56870	0.58057	576.045	17.06	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	0.69380	0.00069	0.74840	0.00075	0.694	16.56	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	476.73210	0.47673	481.37370	0.48137	476.732	16.16	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	447.11490	0.44711	451.83950	0.45184	447.115	15.92	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	437.26850	0.43727	442.02740	0.44203	437.268	15.84	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	1.83720	0.00184	2.13400	0.00213	1.837	15.76	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	2.96000	0.00296	3.51420	0.00351	2.960	15.36	0.00	0	2,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	4.72640	0.00473	5.67960	0.00568	4.726	14.95	0.00	0	1,750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	283.06380	0.28306	289.09640	0.28910	283.064	14.55	0.00	0	2,500.00

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\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	7.46380	0.00746	8.99640	0.00900	7.464	14.55	0.00	0	2,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	237.23170	0.23723	244.04630	0.24405	237.232	14.15	0.00	0	50.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	17.84360	0.01784	21.12900	0.02113	17.844	13.75	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	193.44360	0.19344	201.22900	0.20123	193.444	13.75	0.00	0	750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	184.99680	0.18500	192.99380	0.19299	184.997	13.67	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	152.47320	0.15247	161.34190	0.16134	152.473	13.35	0.00	0	406.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	26.87320	0.02687	31.24190	0.03124	26.873	13.35	0.00	0	3,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Call	129.61570	0.12962	139.12650	0.13913	129.616	13.11	0.00	0	11,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	115.22280	0.11522	125.13040	0.12513	115.223	12.95	0.00	0	24,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.74	Call	88.73520	0.08874	99.28820	0.09929	88.735	12.63	266,205.60	3,000	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Put	57.03330	0.05703	63.20350	0.06320	57.033	12.55	0.00	0	201.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Call	82.63330	0.08263	93.30350	0.09330	82.633	12.55	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.76	Call	76.75200	0.07675	87.51760	0.08752	76.752	12.47	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Put	105.76300	0.10576	111.69650	0.11170	105.763	12.45	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	38.33560	0.03834	48.60260	0.04860	38.336	12.53	0.00	0	1,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	25.88420	0.02588	35.09040	0.03509	25.884	12.90	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	150.28420	0.15028	154.99040	0.15499	150.284	12.90	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	11.21130	0.01121	17.78040	0.01778	11.211	13.66	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	235.61130	0.23561	237.68040	0.23768	235.611	13.66	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.06	Call	6.63060	0.00663	11.69470	0.01169	6.631	14.11	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	4.64270	0.00464	8.82580	0.00883	4.643	14.41	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	377.36040	0.37736	376.10390	0.37610	377.360	14.79	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	2.96040	0.00296	6.20390	0.00620	2.960	14.79	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	1.88260	0.00188	4.36420	0.00436	1.883	15.17	0.00	0	3,650.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	1.19650	0.00120	3.07670	0.00308	1.197	15.55	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	0.19780	0.00020	0.58690	0.00059	0.198	18.13	0.00	0	2,350.00
\$ / R	On 19/03/2014	Any day expiry			10.77880	10.77880	10.78330	10.78330		12.61	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.79040	10.79040	10.79490	10.79490		12.94	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	17.18	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	691.96270	0.69196	696.62010	0.69662	691.963	14.86	0.00	0	6,000.00
\$ / R	On 27/03/2014	Any day expiry			10.79210	10.79210	10.79660	10.79660		13.04	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Put	121.56430	0.12156	125.87000	0.12587	121.564	13.04	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Call	2.29250	0.00229	3.18430	0.00318	2.293	18.66	0.00	0	500.00
\$ / R	On 02/04/2014	Any day expiry			10.80200	10.80200	10.80650	10.80650		13.10	0.00	0	0.00
\$ / R	On 02/04/2014	Any day expiry	10.68	Call	206.89170	0.20689	215.00790	0.21501	206.892	13.06	0.00	0	10,000.00
\$ / R	On 02/04/2014	Any day expiry	10.72	Call	182.63580	0.18264	190.84630	0.19085	182.636	13.07	1,611,000.00	10,000	400.00
\$ / R	On 25/04/2014	Any day expiry			10.84060	10.84060	10.84500	10.84500		13.44	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.02900	0.00003	0.02880	0.00003	0.029	21.20	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	907.40600	0.90741	912.27260	0.91227	907.406	13.61	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	183.11870	0.18312	185.31460	0.18531	183.119	13.38	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	19.35350	0.01935	21.03530	0.02104	19.353	18.63	0.00	0	500.00
\$ / R	On 26/05/2014	Any day expiry			10.89410	10.89410	10.89860	10.89860		13.52	0.00	0	10,150.00
\$ / R	On 27/05/2014	Any day expiry			10.89580	10.89580	10.90040	10.90040		13.54	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.18810	0.00019	0.19490	0.00019	0.188	18.85	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	791.09880	0.79110	796.50860	0.79651	791.099	13.04	0.00	0	5,500.00
\$ / R	On 28/05/2014	Any day expiry			10.89760	10.89760	10.90220	10.90220		13.56	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	222.28980	0.22229	224.49190	0.22449	222.290	13.41	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	43.90940	0.04391	46.29430	0.04629	43.909	18.60	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 13/06/2014	Foreign Exchange Future		10.92590	10.92590	10.93050	10.93050		13.79	349,060,653.20	31,948	334,839.00
\$ / R	8.64	Put	Foreign Exchange Future	0.87460	0.00087		0.88680	0.00089	0.875	17.09	0.00	0	24,582.00
\$ / R	8.78	Put	Foreign Exchange Future	1.19260	0.00119		1.21130	0.00121	1.193	16.55	0.00	0	15,489.00
\$ / R	8.80	Put	Foreign Exchange Future	1.26100	0.00126		1.28150	0.00128	1.261	16.50	0.00	0	920.00
\$ / R	9.75	Put	Foreign Exchange Future	15.87720	0.01588		16.30930	0.01631	15.877	13.82	0.00	0	250.00
\$ / R	9.78	Put	Foreign Exchange Future	17.12940	0.01713		17.59420	0.01759	17.129	13.73	0.00	0	920.00
\$ / R	9.80	Put	Foreign Exchange Future	18.01560	0.01802		18.50350	0.01850	18.016	13.67	0.00	0	6.00
\$ / R	9.97	Put	Foreign Exchange Future	29.11440	0.02911		29.89120	0.02989	29.114	13.38	0.00	0	24,582.00
\$ / R	10.00	Put	Foreign Exchange Future	31.72570	0.03173		32.56710	0.03257	31.726	13.35	0.00	0	15,000.00
\$ / R	10.01	Put	Foreign Exchange Future	32.63860	0.03264		33.50310	0.03350	32.639	13.34	0.00	0	50.00
\$ / R	10.13	Put	Foreign Exchange Future	45.46760	0.04547		46.62840	0.04663	45.468	13.19	0.00	0	15,489.00
\$ / R	10.15	Put	Foreign Exchange Future	47.97200	0.04797		49.18590	0.04919	47.972	13.16	0.00	0	47,500.00
\$ / R	10.50	Put	Foreign Exchange Future	118.99700	0.11900		121.22560	0.12123	118.997	13.02	0.00	0	15,000.00
\$ / R	10.57	Put	Foreign Exchange Future	142.43780	0.14244		144.83260	0.14483	142.438	13.14	0.00	0	11,250.00
\$ / R	10.63	Put	Foreign Exchange Future	164.70580	0.16471		167.22110	0.16722	164.706	13.24	0.00	0	11,250.00
\$ / R	10.65	Put	Foreign Exchange Future	172.57920	0.17258		175.12860	0.17513	172.579	13.28	0.00	0	2,350.00
\$ / R	10.75	Put	Foreign Exchange Future	215.32310	0.21532		218.01290	0.21801	215.323	13.45	0.00	0	2,000.00
\$ / R	10.80	Call	Foreign Exchange Future	364.70040	0.36470		372.03060	0.37203	364.700	13.53	0.00	0	6.00
\$ / R	10.90	Put	Foreign Exchange Future	289.88160	0.28988		292.64050	0.29264	289.882	13.70	0.00	0	7,000.00
\$ / R	11.00	Call	Foreign Exchange Future	274.14850	0.27415		281.35730	0.28136	274.148	13.96	685,371.25	2,500	7,500.00
\$ / R	11.00	Put	Foreign Exchange Future	348.24850	0.34825		350.85730	0.35086	348.248	13.96	0.00	0	5,000.00
\$ / R	11.10	Call	Foreign Exchange Future	239.43540	0.23944		246.32930	0.24633	239.435	14.31	0.00	0	6,000.00
\$ / R	11.12	Call	Foreign Exchange Future	233.04360	0.23304		239.86900	0.23987	233.044	14.38	0.00	0	2,000.00
\$ / R	11.13	Call	Foreign Exchange Future	229.91560	0.22992		236.70610	0.23671	229.916	14.41	0.00	0	2,000.00
\$ / R	11.18	Call	Foreign Exchange Future	214.90130	0.21490		221.51240	0.22151	214.901	14.59	0.00	0	2,000.00
\$ / R	11.20	Call	Foreign Exchange Future	209.18560	0.20919		215.72070	0.21572	209.186	14.66	0.00	0	15,000.00
\$ / R	11.50	Call	Foreign Exchange Future	140.40210	0.14040		145.76620	0.14577	140.402	15.70	351,005.25	2,500	2,500.00
\$ / R	11.50	Put	Foreign Exchange Future	714.50210	0.71450		715.26620	0.71527	714.502	15.70	0.00	0	600.00
\$ / R	11.60	Call	Foreign Exchange Future	123.94080	0.12394		128.89430	0.12889	123.941	16.08	0.00	0	250.00
\$ / R	12.00	Call	Foreign Exchange Future	77.53160	0.07753		81.06180	0.08106	77.532	17.61	193,829.00	2,500	46,682.00
\$ / R	12.00	Put	Foreign Exchange Future	1,151.63160	1.15163		1,150.56180	1.15056	1,151.632	17.61	0.00	0	1,000.00
\$ / R	12.05	Call	Foreign Exchange Future	73.38090	0.07338		76.76000	0.07676	73.381	17.80	0.00	0	21,000.00
\$ / R	12.24	Call	Foreign Exchange Future	59.80590	0.05981		62.68900	0.06269	59.806	18.51	0.00	0	15,489.00
\$ / R		On 18/06/2014	Any day expiry	10.93560	10.93560		10.94020	10.94020		13.81	0.00	0	0.00
\$ / R		On 27/06/2014	Any day expiry	10.95310	10.95310		10.95770	10.95770		13.93	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	0.66760	0.00067		0.70770	0.00071	0.668	18.08	0.00	0	4,700.00
\$ / R	10.82	Call	Any day expiry	394.66880	0.39467		402.25510	0.40226	394.669	13.71	0.00	0	4,700.00
\$ / R		On 30/06/2014	Any day expiry	10.95890	10.95890		10.96350	10.96350		13.91	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	253.50290	0.25350		256.49050	0.25649	253.503	13.66	0.00	0	500.00
\$ / R	12.40	Call	Any day expiry	69.65750	0.06966		72.55900	0.07256	69.658	18.86	0.00	0	500.00
\$ / R		On 28/07/2014	Any day expiry	11.01340	11.01340		11.01780	11.01780		14.21	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	1.70000	0.00170		1.77340	0.00177	1.700	17.84	0.00	0	4,700.00
\$ / R	10.82	Call	Any day expiry	477.57640	0.47758		485.27490	0.48527	477.576	13.88	0.00	0	4,700.00
\$ / R		On 29/07/2014	Any day expiry	11.01530	11.01530		11.01980	11.01980		14.23	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	275.50660	0.27551		278.78180	0.27878	275.507	13.86	0.00	0	500.00
\$ / R	11.10	Put	Any day expiry	440.50050	0.44050		443.59500	0.44359	440.501	14.53	0.00	0	201.00
\$ / R	12.09	Call	Any day expiry	136.97660	0.13698		141.24620	0.14125	136.977	17.59	0.00	0	201.00
\$ / R	12.62	Call	Any day expiry	88.97230	0.08897		91.95650	0.09196	88.972	19.26	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 22/08/2014	Any day expiry		11.06200	11.06200	11.06640	11.06640		14.44	0.00	0	0.00
\$ / R	10.33	Put	124.33200	0.12433	126.96340	0.12696	126.96340	0.12696	124.332	13.45	0.00	0	19,547.00
\$ / R	12.07	Call	177.69330	0.17769	182.39860	0.18240	182.39860	0.18240	177.693	17.42	0.00	0	19,547.00
\$ / R		On 27/08/2014	Any day expiry		11.07170	11.07170	11.07610	11.07610		14.43	0.00	0	0.00
\$ / R	10.80	Put	291.60340	0.29160	295.26450	0.29526	295.26450	0.29526	291.603	13.93	0.00	0	500.00
\$ / R	12.83	Call	107.51120	0.10751	110.44640	0.11045	110.44640	0.11045	107.511	19.58	0.00	0	500.00
\$ / R		On 28/08/2014	Any day expiry		11.07370	11.07370	11.07800	11.07800		14.55	0.00	0	0.00
\$ / R	8.30	Put	3.01640	0.00302	3.21480	0.00321	3.21480	0.00321	3.016	17.53	0.00	0	5,000.00
\$ / R	10.96	Call	486.47550	0.48648	494.48920	0.49449	494.48920	0.49449	486.476	14.25	0.00	0	5,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future		11.10870	11.10870	11.11330	11.11330		14.59	1,666,305.00	150	15,532.00
\$ / R	8.80	Put	11.22800	0.01123	11.23120	0.01123	11.23120	0.01123	11.228	16.60	0.00	0	920.00
\$ / R	8.88	Put	12.89790	0.01290	13.05290	0.01305	13.05290	0.01305	12.898	16.42	0.00	0	26,804.00
\$ / R	8.90	Put	13.35040	0.01335	13.54880	0.01355	13.54880	0.01355	13.350	16.37	0.00	0	15,296.00
\$ / R	9.00	Put	15.71730	0.01572	15.97580	0.01598	15.97580	0.01598	15.717	16.12	0.00	0	35,000.00
\$ / R	9.78	Put	53.52760	0.05353	54.77870	0.05478	54.77870	0.05478	53.528	14.19	0.00	0	920.00
\$ / R	9.90	Put	64.15480	0.06415	65.66370	0.06566	65.66370	0.06566	64.155	13.89	0.00	0	6.00
\$ / R	10.00	Put	74.48760	0.07449	76.23700	0.07624	76.23700	0.07624	74.488	13.64	186,219.00	2,500	35,000.00
\$ / R	10.19	Put	106.50750	0.10651	108.88870	0.10889	108.88870	0.10889	106.508	13.56	0.00	0	2,870.00
\$ / R	10.21	Put	110.41310	0.11041	112.86640	0.11287	112.86640	0.11287	110.413	13.56	0.00	0	15,296.00
\$ / R	10.23	Put	114.42740	0.11443	116.95340	0.11695	116.95340	0.11695	114.427	13.55	0.00	0	23,934.00
\$ / R	10.38	Put	148.17270	0.14817	151.24780	0.15125	151.24780	0.15125	148.173	13.49	0.00	0	250.00
\$ / R	10.50	Put	180.09630	0.18010	183.61800	0.18362	183.61800	0.18362	180.096	13.44	0.00	0	10,000.00
\$ / R	10.55	Put	194.77320	0.19477	198.47900	0.19848	198.47900	0.19848	194.773	13.42	0.00	0	10,000.00
\$ / R	10.95	Call	534.12870	0.53413	542.54760	0.54255	542.54760	0.54255	534.129	14.27	0.00	0	6.00
\$ / R	11.51	Call	332.82480	0.33282	339.81430	0.33981	339.81430	0.33981	332.825	15.71	0.00	0	250.00
\$ / R	12.00	Call	227.79070	0.22779	233.06570	0.23307	233.06570	0.23307	227.791	17.10	0.00	0	42,500.00
\$ / R	12.27	Call	187.68440	0.18768	192.12660	0.19213	192.12660	0.19213	187.684	17.87	0.00	0	10,000.00
\$ / R	12.35	Call	177.44860	0.17745	181.68360	0.18168	181.68360	0.18168	177.449	18.09	0.00	0	23,934.00
\$ / R	12.39	Call	172.60740	0.17261	176.74030	0.17674	176.74030	0.17674	172.607	18.20	0.00	0	2,870.00
\$ / R	12.44	Call	166.80140	0.16680	170.81130	0.17081	170.81130	0.17081	166.801	18.33	0.00	0	15,296.00
\$ / R	12.75	Call	136.13530	0.13614	139.44660	0.13945	139.44660	0.13945	136.135	19.19	0.00	0	10,000.00
\$ / R		On 26/09/2014	Any day expiry		11.13140	11.13140	11.13620	11.13620		14.84	0.00	0	0.00
\$ / R	10.80	Put	307.71410	0.30771	310.76430	0.31076	310.76430	0.31076	307.714	14.07	0.00	0	500.00
\$ / R	13.10	Call	123.23780	0.12324	125.77760	0.12578	125.77760	0.12578	123.238	20.09	0.00	0	500.00
\$ / R		On 29/09/2014	Any day expiry		11.13760	11.13760	11.14240	11.14240		14.84	0.00	0	0.00
\$ / R	8.30	Put	6.16320	0.00616	5.69630	0.00570	5.69630	0.00570	6.163	17.93	0.00	0	5,000.00
\$ / R	10.96	Call	566.93920	0.56694	574.52500	0.57453	574.52500	0.57453	566.939	14.43	0.00	0	5,000.00
\$ / R		On 29/10/2014	Any day expiry		11.19960	11.19960	11.20460	11.20460		15.21	0.00	0	0.00
\$ / R	10.80	Put	326.43630	0.32644	327.24400	0.32724	327.24400	0.32724	326.436	14.33	0.00	0	500.00
\$ / R	13.33	Call	146.46330	0.14646	147.75690	0.14776	147.75690	0.14776	146.463	20.51	0.00	0	500.00
\$ / R		On 04/11/2014	Any day expiry		11.21200	11.21200	11.21710	11.21710		15.24	0.00	0	0.00
\$ / R	10.16	Put	126.10730	0.12611	126.58300	0.12658	126.58300	0.12658	126.107	13.94	0.00	0	3,882.00
\$ / R	11.91	Call	343.20140	0.34320	346.36090	0.34636	346.36090	0.34636	343.201	16.98	0.00	0	3,882.00
\$ / R		On 25/11/2014	Any day expiry		11.25540	11.25540	11.26060	11.26060		15.44	0.00	0	0.00
\$ / R	10.80	Put	337.99640	0.33800	337.38690	0.33739	337.38690	0.33739	337.996	14.45	0.00	0	500.00
\$ / R	13.61	Call	162.99650	0.16300	163.57230	0.16357	163.57230	0.16357	162.996	21.22	0.00	0	500.00
\$ / R		On 12/12/2014	Foreign Exchange Future		11.29050	11.29050	11.29590	11.29590		15.61	0.00	0	12,380.00
\$ / R	9.09	Put	34.12700	0.03413	33.79150	0.03379	33.79150	0.03379	34.127	15.81	0.00	0	1,402.00

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	9.44	Put	55.94770	0.05595	55.51230	0.05551	55.948	15.25	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	88.01470	0.08801	87.46790	0.08747	88.015	14.71	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	100.06080	0.10006	99.47880	0.09948	100.061	14.55	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	116.36870	0.11637	115.74300	0.11574	116.369	14.36	290,921.75	2,500	17,506.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	197.75850	0.19776	197.00000	0.19700	197.758	14.22	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	249.69710	0.24970	248.89250	0.24889	249.697	14.30	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	302.33790	0.30234	301.48590	0.30149	302.338	14.37	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	353.59920	0.35360	352.58800	0.35259	353.599	14.55	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	407.51420	0.40751	406.27300	0.40627	407.514	14.79	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	734.32770	0.73433	738.33160	0.73833	734.328	14.95	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	443.82770	0.44383	442.43160	0.44243	443.828	14.95	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	498.31460	0.49831	496.69420	0.49669	498.315	15.17	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Put	503.92730	0.50393	502.28690	0.50229	503.927	15.19	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	555.74590	0.55575	553.90270	0.55390	555.746	15.39	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	394.18900	0.39419	396.35090	0.39635	394.189	17.23	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	337.01970	0.33702	338.78010	0.33878	337.020	17.89	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	233.22160	0.23322	234.23740	0.23424	233.222	19.51	0.00	0	37,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	226.57680	0.22658	227.54330	0.22754	226.577	19.64	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	208.22380	0.20822	209.05540	0.20906	208.224	20.05	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	206.32060	0.20632	207.13770	0.20714	206.321	20.09	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	152.75710	0.15276	153.00520	0.15301	152.757	25.64	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.29670	11.29670	11.30280	11.30280		15.62	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	345.07520	0.34508	343.62630	0.34363	345.075	14.51	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	179.31330	0.17931	179.64990	0.17965	179.313	21.79	0.00	0	500.00
\$ / R	On 28/01/2015	Any day expiry			11.39770	11.39770	11.40330	11.40330		15.93	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	358.85390	0.35885	357.97220	0.35797	358.854	14.70	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	213.37390	0.21337	213.53170	0.21353	213.374	23.03	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.46200	11.46200	11.46730	11.46730		16.05	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	366.41860	0.36642	365.85740	0.36586	366.419	14.81	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	238.50070	0.23850	238.64990	0.23865	238.501	23.55	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.50600	11.50600	11.51110	11.51110		16.15	0.00	0	50.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	167.71620	0.16772	167.69400	0.16769	167.716	14.77	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	411.99760	0.41200	412.10700	0.41211	411.998	14.95	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	263.26840	0.26327	264.00120	0.26400	263.268	22.15	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.53280	11.53280	11.53750	11.53750		16.30	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	374.56770	0.37457	374.62670	0.37463	374.568	14.94	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	261.73220	0.26173	261.80410	0.26180	261.732	24.35	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.61090	11.61090	11.61410	11.61410		16.49	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	382.51930	0.38252	383.16200	0.38316	382.519	15.08	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	285.51230	0.28551	285.44890	0.28545	285.512	24.81	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.68160	11.68160	11.68360	11.68360		16.72	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	388.91200	0.38891	390.03970	0.39004	388.912	15.19	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	279.21850	0.27922	279.15030	0.27915	279.218	24.60	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.72800	11.72800	11.72910	11.72910		16.82	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.75480	11.75480	11.75540	11.75540		16.85	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	393.89320	0.39389	395.49170	0.39549	393.893	15.28	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	271.98380	0.27198	271.94960	0.27195	271.984	24.55	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.83530	11.83530	11.83450	11.83450		17.04	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	398.12560	0.39813	400.09820	0.40010	398.126	15.34	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	280.62650	0.28063	280.51050	0.28051	280.627	24.43	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.90600	11.90600	11.90390	11.90390		17.13	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	400.41550	0.40042	402.80460	0.40280	400.416	15.37	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	271.19720	0.27120	271.17590	0.27118	271.197	24.19	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.98410	11.98410	11.98060	11.98060		17.28	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	400.78290	0.40078	403.49950	0.40350	400.783	15.36	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	280.65940	0.28066	280.61300	0.28061	280.659	24.23	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.05720	12.05720	12.05250	12.05250		17.36	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	405.25560	0.40526	408.20320	0.40820	405.256	15.44	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	292.56350	0.29256	292.96170	0.29296	292.563	24.09	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.12550	12.12550	12.11950	12.11950		17.41	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	408.24140	0.40824	411.66290	0.41166	408.241	15.49	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	279.20860	0.27921	279.61080	0.27961	279.209	24.10	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			12.18890	12.18890	12.18180	12.18180		17.52	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	412.32420	0.41232	415.95500	0.41596	412.324	15.56	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	265.23440	0.26523	265.68420	0.26568	265.234	23.98	0.00	0	300.00
\$ / R MAXI	On 12/03/2014	Any day expiry			10.77070	10.77070	10.77370	10.77370		13.08	0.00	0	0.00
\$ / R MAXI	On 12/03/2014	Any day expiry	10.75	Put	2,018.48640	0.02018	3,224.35070	0.03224	2,018.486	13.08	0.00	0	50.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.77560	10.77560	10.78010	10.78010		12.14	538,780.00	50	508.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	152.23400	0.00152	173.95100	0.00174	152.234	15.93	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Put	12,721.14550	0.12721	13,262.64610	0.13263	12,721.146	12.67	0.00	0	160.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Put	13,472.97320	0.13473	13,993.05340	0.13993	13,472.973	12.75	0.00	0	160.00
\$ / R MAXI	On 05/05/2014	Any day expiry			10.85750	10.85750	10.86210	10.86210		13.29	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Put	62,978.79660	0.62979	62,925.30540	0.62925	62,978.797	15.52	0.00	0	200.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.92590	10.92590	10.93050	10.93050		13.78	10,925.90	1	897.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			11.10870	11.10870	11.11330	11.11330		14.58	0.00	0	77.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.29050	11.29050	11.29590	11.29590		15.61	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			17.91370	17.91370	17.93650	17.93650		12.88	5,392,023.70	301	39,146.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.74	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.74	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.74	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.71	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.56	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	1.93680	0.00194	2.05850	0.00206	1.937	18.44	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.00	Put	171.26230	0.17126	166.91340	0.16691	171.262	13.43	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	15.26100	0.01526	21.36850	0.02137	15.261	15.62	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.72	Call	3.67630	0.00368	5.57870	0.00558	3.676	17.37	0.00	0	7,000.00
£ / R	On 13/06/2014	Foreign Exchange Future			18.15140	18.15140	18.17460	18.17460		13.66	1,833,291.40	101	5,186.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	10.67270	0.01067	10.08730	0.01009	10.673	18.15	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	44.25550	0.04426	39.00160	0.03900	44.256	13.50	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	57.11220	0.05711	51.80070	0.05180	57.112	13.38	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	82.96580	0.08297	78.02900	0.07803	82.966	13.20	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	134.63780	0.13464	131.32620	0.13133	134.638	12.94	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	375.24780	0.37525	369.28210	0.36928	375.248	13.45	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	688.07110	0.68807	678.69100	0.67869	688.071	14.18	0.00	0	400.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	149.86810	0.14987	158.13700	0.15814	149.868	16.01	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	120.71420	0.12071	127.65250	0.12765	120.714	16.40	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.44130	18.44130	18.46460	18.46460		14.26	0.00	0	3,741.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.72730	18.72730	18.75260	18.75260		14.78	0.00	0	2,600.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	827.25430	0.82725	819.63750	0.81964	827.254	14.51	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.87790	18.87790	18.90290	18.90290		14.94	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	685.71150	0.68571	679.82940	0.67983	685.711	14.20	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	830.71500	0.83072	824.14500	0.82415	830.715	14.50	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	902.67710	0.90268	895.78400	0.89578	902.677	14.64	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	489.74650	0.48975	500.98040	0.50098	489.747	17.44	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	391.00580	0.39101	400.36290	0.40036	391.006	18.07	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	388.41000	0.38841	397.71190	0.39771	388.410	18.09	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			19.06480	19.06480	19.08910	19.08910		15.04	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10430	0.10430	0.10447	0.10447		19.20	0.00	0	135.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10581	0.10581	0.10598	0.10598		15.13	0.00	0	15,509.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10764	0.10764	0.10781	0.10781		15.89	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.93950	14.93950	14.95240	14.95240		11.85	21,512,880.00	1,440	74,519.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	0.01150	0.00001	0.00870	0.00001	0.011	34.37	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.01270	0.00001	0.00910	0.00001	0.013	31.49	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	8.36490	0.00836	12.58440	0.01258	8.365	14.23	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	0.94220	0.00094	1.60190	0.00160	0.942	16.31	0.00	0	7,700.00
€ / R	On 13/06/2014	Foreign Exchange Future			15.14680	15.14680	15.15950	15.15950		13.12	8,860,878.00	585	30,049.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	33.22270	0.03322	32.88000	0.03288	33.223	12.92	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	37.25270	0.03725	36.81340	0.03681	37.253	12.89	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	70.97200	0.07097	69.66060	0.06966	70.972	12.73	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	115.09490	0.11509	112.62040	0.11262	115.095	12.59	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	261.20130	0.26120	257.54120	0.25754	261.201	12.91	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	119.16160	0.11916	122.97480	0.12297	119.162	16.02	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	113.83330	0.11383	117.51620	0.11752	113.833	16.15	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.40030	15.40030	15.41260	15.41260		13.89	0.00	0	12,823.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	172.98290	0.17298	166.79940	0.16680	172.983	13.16	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	179.53020	0.17953	173.23870	0.17324	179.530	13.15	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	335.82450	0.33582	338.49060	0.33849	335.824	15.61	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.65360	15.65360	15.66670	15.66670		14.64	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.95540	15.95540	15.96790	15.96790		15.11	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			409.83700	409.83700	410.05500	410.05500			0.00	0	0.00
AL37	On 07/08/2014	Index Future			415.87000	415.87000	416.09500	416.09500			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			480.96200	480.96200	481.54200	481.54200			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			488.04200	488.04200	488.63600	488.63600			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			438.03100	438.03100	438.52300	438.52300			30,662,170.00	7	704.00
ALBI	On 07/08/2014	Index Future			444.47800	444.47800	444.98300	444.98300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ALBI	On 06/11/2014		Index Future	451.32800	451.32800		451.84400	451.84400			0.00	0	0.00
AU\$ / R	On 17/03/2014		Foreign Exchange Future	9.73880	9.73880		9.71720	9.71720		12.01	34,339,008.80	3,526	15,518.00
AU\$ / R	On 13/06/2014		Foreign Exchange Future	9.81640	9.81640		9.79480	9.79480		11.80	22,675,884.00	2,310	3,942.00
AU\$ / R	On 13/06/2014	9.20	Put	42.23490	0.04223		45.63290	0.04563	42.235	11.97	0.00	0	201.00
AU\$ / R	On 13/06/2014	9.70	Call	295.09490	0.29509		285.03100	0.28503	295.095	11.76	0.00	0	201.00
AU\$ / R	On 13/06/2014	10.70	Call	29.66530	0.02967		27.12640	0.02713	29.665	12.92	0.00	0	201.00
AU\$ / R	On 15/09/2014		Foreign Exchange Future	9.91860	9.91860		9.89610	9.89610		11.99	0.00	0	6,480.00
AU\$ / R	On 12/12/2014		Foreign Exchange Future	10.02140	10.02140		9.99860	9.99860		12.16	0.00	0	0.00
AU\$ / R	On 16/03/2015		Foreign Exchange Future	10.15130	10.15130		10.12290	10.12290		12.35	0.00	0	0.00
CAD/ R	On 17/03/2014		Foreign Exchange Future	9.72220	9.72220		9.70500	9.70500		10.37	0.00	0	75.00
CAD/ R	On 13/06/2014		Foreign Exchange Future	9.83760	9.83760		9.82030	9.82030		13.03	0.00	0	0.00
CAD/ R	On 15/09/2014		Foreign Exchange Future	9.98030	9.98030		9.96230	9.96230		13.46	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014		Can-Do Future	225.94100	225.94100		-228.33990	-228.33990			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014		Can-Do Future	854.49330	854.49330		856.77090	856.77090			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014		Can-Do Future	933.10310	933.10310		935.64540	935.64540			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014		Can-Do Future	27.58110	27.58110		35.41200	35.41200			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014		Can-Do Future	552.48090	552.48090		562.97290	562.97290			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014		Can-Do Future	821.34380	821.34380		823.63540	823.63540			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014		Can-Do Future	112.58550	112.58550		107.84540	107.84540			0.00	0	5,000.00
CHF / R	On 17/03/2014		Foreign Exchange Future	12.26760	12.26760		12.27710	12.27710		12.34	0.00	0	469.00
CHF / R	On 13/06/2014		Foreign Exchange Future	12.44780	12.44780		12.45700	12.45700		13.58	0.00	0	2,601.00
CHF / R	On 15/09/2014		Foreign Exchange Future	12.66780	12.66780		12.67670	12.67670		14.29	0.00	0	0.00
CNH / R	On 17/03/2014		Foreign Exchange Future	1.75560	1.75560		1.75690	1.75690		10.60	0.00	0	250.00
CNH / R	On 13/06/2014		Foreign Exchange Future	1.77510	1.77510		1.77630	1.77630		13.99	0.00	0	0.00
CNH / R	On 15/09/2014		Foreign Exchange Future	1.80040	1.80040		1.80190	1.80190		14.44	0.00	0	0.00
EL28	On 08/05/2014		Bond Future	115.60271	115.60271		115.60312	115.60312			0.00	0	0.00
EL28	On 07/08/2014		Bond Future	117.31985	117.31985		117.32147	117.32147			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	9.82207	81.24260		9.79264	81.45616			0.00	0	6,292.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 07/08/2014	Bond Future		9.92711	82.33071		9.89659	82.54835			0.00	0	0.00
ES33	On 06/11/2014	Bond Future		10.03026	79.81698		9.99864	80.03863			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		437.01300	437.01300		437.47500	437.47500			0.00	0	307.00
GOVI	On 07/08/2014	GOVI		443.44500	443.44500		443.91900	443.91900			0.00	0	175.00
GOVI	On 06/11/2014	GOVI		450.27900	450.27900		450.76400	450.76400			0.00	0	0.00
I2025	On 08/05/2014	Bond Future		110.49258	110.49258		110.49374	110.49374			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		111.01145	111.01145		111.01374	111.01374			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		111.00347	111.00347		111.00387	111.00387			0.00	0	57.00
I2038	On 07/08/2014	Bond Future		111.38954	111.38954		111.39115	111.39115			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		108.18796	108.18796		108.18820	108.18820			0.00	0	5,218.00
I2046	On 07/08/2014	Bond Future		109.79480	109.79480		109.79600	109.79600			0.00	0	0.00
I2046	On 06/11/2014	Bond Future		110.16548	110.16548		110.16787	110.16787			0.00	0	0.00
I2050	On 08/05/2014	Bond Future		114.46359	114.46359		114.46359	114.46359			0.00	0	472.00
I2050	On 07/08/2014	Bond Future		114.76042	114.76042		114.76151	114.76151			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 08/05/2014	Index Future		201.82300	201.82300		201.82500	201.82500			0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future		204.81800	204.81800		204.82200	204.82200			0.00	0	90.00
IGOV	On 06/11/2014	Index Future		207.99900	207.99900		208.00500	208.00500			0.00	0	0.00
ILBI	On 08/05/2014	Index Future		546.66500	546.66500		546.66900	546.66900			0.00	0	0.00
ILBI	On 07/08/2014	Index Future		554.56700	554.56700		554.57200	554.57200			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		5.76000	94.24000		5.76000	94.24000			0.00	0	3,000.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future		5.96000	94.04000		6.01000	93.99000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future		6.06000	93.94000		6.11000	93.89000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future		6.34000	93.66000		6.36000	93.64000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future		6.44000	93.56000		6.46000	93.54000			0.00	0	1,000.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future		6.64000	93.36000		6.66000	93.34000			0.00	0	600.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future		6.74000	93.26000		6.76000	93.24000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		7.28000	92.72000		7.29000	92.71000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		7.58000	92.42000		7.62000	92.38000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		7.81000	92.19000		7.83000	92.17000			0.00	0	5,400.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		7.97000	92.03000		7.98000	92.02000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		8.11000	91.89000		8.11000	91.89000			0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future		9.15380	9.15380		9.10430	9.10430		11.68	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On 13/06/2014		Foreign Exchange Future		9.23880	9.23880	9.18800	9.18800		9.28	0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future		9.31960	9.31960	9.26650	9.26650		11.25	0.00	0	0.00
QUANTO € / \$	On 17/03/2014		Foreign Exchange Future		1.38640	1.38640	1.38700	1.38700			0.00	0	775.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future		1.38630	1.38630	1.38690	1.38690			0.00	0	230.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future		1.38630	1.38630	1.38690	1.38690			0.00	0	0.00
R / ¥EN	On 17/03/2014		Foreign Exchange Future		9.59320	9.59320	0.10424	9.57880	9.57880	15.88	0.00	0	0.00
R / ¥EN	On 13/06/2014		Foreign Exchange Future		9.58890	9.58890	0.10424	9.57450	9.57450	15.58	0.00	0	0.00
R157	On 08/05/2014		Bond Future		7.21033	110.03557	7.20763	110.03916		1.78	0.00	0	25,346.00
R157	On 07/08/2014		Bond Future		7.50942	111.65624	7.50497	111.66105		1.58	0.00	0	13,000.00
R157	On 06/11/2014		Bond Future		7.91544	106.56433	7.90842	106.57017		1.43	0.00	0	0.00
R157	On 15/09/2015		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 08/05/2014		Bond Future		8.61161	118.45990	8.60242	118.53671		12.05	0.00	0	51,559.00
R186	On 08/05/2014	7.50	Call	103.33000	0.10333	111.67000	0.11167	103.330	103.330	11.72	0.00	0	1,933.00
R186	On 08/05/2014	8.25	Call	1,054.20000	1.05420	1,094.58000	1.09458	1,054.200	1,054.200	11.89	0.00	0	10,000.00
R186	On 08/05/2014	8.40	Call	1,483.35000	1.48335	1,531.76000	1.53176	1,483.350	1,483.350	11.94	0.00	0	1,000.00
R186	On 08/05/2014	8.50	Put	2,763.41000	2.76341	2,740.11000	2.74011	2,763.410	2,763.410	11.97	0.00	0	1,933.00
R186	On 08/05/2014	8.50	Call	1,825.63000	1.82563	1,879.14000	1.87914	1,825.630	1,825.630	11.97	0.00	0	900.00
R186	On 08/05/2014	8.75	Call	2,879.09000	2.87909	2,943.53000	2.94353	2,879.090	2,879.090	12.05	0.00	0	6,000.00
R186	On 08/05/2014	8.80	Put	1,565.36000	1.56536	1,554.80000	1.55480	1,565.360	1,565.360	12.08	0.00	0	900.00
R186	On 08/05/2014	9.00	Put	1,019.54000	1.01954	1,014.76000	1.01476	1,019.540	1,019.540	12.18	0.00	0	400.00
R186	On 08/05/2014	9.10	Put	810.51000	0.81051	807.78000	0.80778	810.510	810.510	12.24	0.00	0	1,500.00
R186	On 08/05/2014	9.25	Put	563.53000	0.56353	562.97000	0.56297	563.530	563.530	12.32	0.00	0	10,000.00
R186	On 08/05/2014	9.75	Put	141.69000	0.14169	143.14000	0.14314	141.690	141.690	12.58	0.00	0	6,000.00
R186	On 07/08/2014		Bond Future		8.70304	114.91129	8.69336	114.99045		12.88	0.00	0	0.00
R186	On 07/08/2014	8.92	Put	2,952.13000	2.95213	2,932.17000	2.93217	2,952.130	2,952.130	12.96	0.00	0	840.00
R186	On 06/11/2014		Bond Future		8.78852	116.68432	8.77835	116.76574		12.86	0.00	0	0.00
R186	On 06/11/2014	9.17	Put	3,509.32000	3.50932	3,488.06000	3.48806	3,509.320	3,509.320	13.05	0.00	0	2,010.00
R186	On 21/12/2026		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 08/05/2014		Bond Future		275.10420	275.10420	275.10735	275.10735			0.00	0	1,912.00
R197	On 07/08/2014		Bond Future		273.38694	273.38694	273.39292	273.39292			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		6.80101	104.56548	6.75337	104.59373		1.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 07/08/2014	Bond Future			7.34437		101.69442		7.26068	101.72419		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			214.15351		214.15351		214.15507	214.15507		12.35	0.00	0	44,663.00
R202	On 07/08/2014	Bond Future			214.25171		214.25171		214.25544	214.25544		12.20	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 08/05/2014	Bond Future			8.48604		97.04009		8.46663	97.15542		10.53	0.00	0	12,886.00
R2023	On 07/08/2014	Bond Future			8.58698		98.35694		8.56657	98.47512		10.83	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.68590		95.95373		8.66445	96.07464		11.30	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.78199		102.65907		7.77857	102.66905		4.78	0.00	0	16,949.00
R203	On 08/05/2014	Bond Future	6.84	Call	62.21000		0.06221		65.27000	0.06527	62.210	4.63	0.00	0	29.00
R203	On 08/05/2014	Bond Future	7.40	Call	335.06000		0.33506		343.50000	0.34350	335.060	4.69	0.00	0	16.00
R203	On 07/08/2014	Bond Future			7.94555		104.17107		7.94142	104.18226		4.51	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	228.63000		0.22863		232.66000	0.23266	228.630	4.36	0.00	0	46.00
R203	On 06/11/2014	Bond Future			8.11687		101.61337		8.11196	101.62565		4.66	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	403.26000		0.40326		407.86000	0.40786	403.260	4.50	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	476.63000		0.47663		481.74000	0.48174	476.630	4.50	0.00	0	14.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 08/05/2014	Bond Future			9.04058		93.58962		9.01098	93.82043			0.00	0	1,559.00
R2030	On 07/08/2014	Bond Future			9.13383		90.96037		9.10310	91.19565			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			9.21686		92.36435		9.18504	92.60401			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.21127		95.64790		9.18673	95.86775			0.00	0	5,914.00
R2037	On 07/08/2014	Bond Future			9.29847		92.79854		9.27304	93.02263			0.00	0	3,280.00
R2037	On 06/11/2014	Bond Future			9.37610		94.11368		9.34980	94.34214			0.00	0	0.00
R204	On 08/05/2014	Bond Future			8.01049		103.08983		8.00685	103.10363		6.34	0.00	0	31,206.00
R204	On 07/08/2014	Bond Future			8.15116		100.57516		8.14697	100.59023		6.40	0.00	0	100.00
R204	On 07/08/2014	Bond Future	7.78	Put	2,390.35000		2.39035		2,386.17000	2.38617	2,390.350	6.32	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.28769		102.12685		8.28293	102.14306		6.32	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,614.20000		2.61420		2,609.21000	2.60921	2,614.200	6.22	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 08/05/2014	Bond Future			9.30567		96.04034		9.28616	96.23050			0.00	0	13,515.00
R2048	On 07/08/2014	Bond Future			9.38550		97.33346		9.36528	97.52747			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.46276		94.40979		9.44183	94.60764			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.29025		97.71276		8.26063	97.84109		7.65	0.00	0	19,048.00
R207	On 07/08/2014	Bond Future			8.42470		95.51077		8.39311	95.64200		7.98	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.54874		96.98458		8.51507	97.11869		7.93	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.39181		92.32717		8.36737	92.44645		9.36	0.00	0	11,730.00
R208	On 07/08/2014	Bond Future			8.50720		93.68724		8.48135	93.80930		9.55	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,858.88000		2.85888	2,798.20000	2.79820	2,858.880		9.49	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.61911		91.73344		8.59177	91.85823		9.75	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	3,161.18000		3.16118	3,103.40000	3.10340	3,161.180		9.68	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.13545		73.60903		9.10579	73.82802		18.63	0.00	0	25,105.00
R209	On 08/05/2014	Bond Future	8.50	Call	566.07000		0.56607	623.67000	0.62367	566.070		18.26	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	1,713.86000		1.71386	1,830.80000	1.83080	1,713.860		18.51	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	1,102.22000		1.10222	1,053.86000	1.05386	1,102.220		18.80	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	842.49000		0.84249	804.53000	0.80453	842.490		18.88	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	649.41000		0.64941	619.59000	0.61959	649.410		18.96	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	518.15000		0.51815	494.06000	0.49406	518.150		19.02	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.21328		74.69346		9.18266	74.91639		18.89	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.28726		72.69857		9.25566	72.92559		19.61	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 08/05/2014	Bond Future			160.60429		160.60429		160.60579	160.60579			0.00	0	719.00
R210	On 07/08/2014	Bond Future			162.98960		162.98960		162.99276	162.99276			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			127.36539		127.36539		127.37008	127.37008			0.00	0	390.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 07/08/2014	Bond Future		127.69920	127.69920		127.70531	127.70531			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		129.76071	129.76071		129.76242	129.76242			0.00	0	21,797.00
R212	On 07/08/2014	Bond Future		129.97810	129.97810		129.98117	129.98117			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		9.00317	84.20749		8.97859	84.39178		15.83	421,037,450.00	5,000	21,730.00
R213	On 07/08/2014	Bond Future		9.08602	85.44771		9.06056	85.63558		16.24	0.00	0	0.00
R213	On 06/11/2014	Bond Future		9.16626	83.22363		9.13991	83.41512		17.03	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 08/05/2014	Bond Future		9.22376	74.39454		9.19404	74.62205		18.67	0.00	0	5,055.00
R214	On 07/08/2014	Bond Future		9.30055	75.39705		9.26985	75.62874		19.18	0.00	0	0.00
R214	On 06/11/2014	Bond Future		9.37473	73.27278		9.34305	73.50867		20.19	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future		21,340.59000	21,340.59000		21,359.30000	21,359.30000			0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future		21,622.39000	21,622.39000		21,640.81000	21,640.81000			0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future		4.83470	4.83470		4.84610	4.84610		6.20	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future		4.77020	4.77020		4.78240	4.78240		12.35	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		4.71600	4.71600		4.72570	4.72570		11.82	0.00	0	0.00

Total for Derivatives : **1,149,660,137.85** **93,979** **4 139 045.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	101.14847		0.00000	101.13167			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.58000	105.68913		7.57500	105.67298			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	99.81546		0.00000	99.79672			0.00	400,000,000	200,000,000.00
AA05	On 22/03/2019	Spot Bond		9.10000	100.47314		9.09500	100.46833			0.00	0	3,500,000,000.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.34146		0.00000	100.32024			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.44013		0.00000	100.41867			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.96500	96.43013		9.96000	96.42192			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.88000	103.96868		7.87500	103.95140			788,000,000,000.00	100,000,000	250,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB08	On 03/05/2017	Spot Bond	0.00000	100.83001	0.00000	100.80852				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.27000	106.39343	9.26500	106.38040				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.60000	132.68256	1.60000	132.66451				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.58000	259.16762	2.58000	259.12554				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.34003	0.00000	100.31936				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	99.95570	0.00000	99.94083				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.41700	0.00000	100.39948				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	99.94436	0.00000	99.92580				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	99.94197	0.00000	99.92260				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	99.94025	0.00000	99.92035				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.15395	0.00000	101.13568				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.34000	102.94954	8.33500	102.93115				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.54091	0.00000	100.51931				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.28500	104.97961	8.24500	104.97710				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	102.01257	0.00000	101.99236				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.46482	0.00000	100.39617				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.23762	0.00000	101.21523				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	101.09281	0.00000	101.07103				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.34997	0.00000	101.32665				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	101.51182	0.00000	101.49104				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	99.77880	0.00000	99.75640				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	102.26094	0.00000	102.23867				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	101.93471	0.00000	101.90836				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	6.05000	132.92061	6.05000	132.88657				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI03	On 15/03/2015	Spot Bond	3.28000	124.43374		3.28000	124.41111			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.35000	114.49891		4.35000	114.47485			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.20000	98.37059		5.20000	98.34760			0.00	0	500,000,000.00
ABLI06	On 19/07/2020	Spot Bond	6.22000	100.80211		6.22000	100.77579			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.67000	110.15450		11.66500	110.13048			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	101.85349		0.00000	101.82058			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	101.82597		0.00000	101.79933			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	101.95311		0.00000	101.92506			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	102.05208		0.00000	102.02268			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.85000	108.06395		4.85000	108.03979			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	54.50154		100.00000	54.36951			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.32000	163.34490		2.32000	163.31953			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	156.23048		2.76000	156.20436			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.35000	164.49559		2.35000	164.46991			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.12000	170.31007		2.12000	170.28455			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.66625	72.43900		8.66125	72.43544			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.66625	72.43900		8.66125	72.43544			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	90.39000		0.00000	90.39000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	99.80414		0.00000	99.78429			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	90.90000		0.00000	90.90000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	89.70000		0.00000	89.70000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	90.10000		0.00000	90.10000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	86.43000		0.00000	86.43000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN46	On 23/03/2016	Spot Bond		0.00000	85.78000		0.00000	85.78000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	101.14131		0.00000	101.12221			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	101.02934		0.00000	101.01035			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	85.40000		0.00000	85.40000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		7.82500	102.65450		7.78500	102.66264			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
ABN53	On 01/06/2016	Spot Bond		0.00000	88.49000		0.00000	88.49000			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	101.33226		0.00000	101.31308			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.87000	107.79854		7.86500	107.78290			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	101.06050		0.00000	101.03996			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	83.04000		0.00000	83.04000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	83.16000		0.00000	83.16000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.89000	99.97338		2.89000	99.95626			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.79000	147.81770		2.79000	147.79284			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.72000	194.38163		2.72000	194.34934			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	81.79000		0.00000	81.79000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		10.02500	87.03937		10.00500	87.12252			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	91.30000		0.00000	91.30000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.90000		0.00000	100.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	102.79643		0.00000	102.82748			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN73	On 03/05/2017	Spot Bond	0.00000	87.63000	0.00000	87.63000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	95.32500	0.00000	95.32500				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	109.29000	0.00000	109.29000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	10.00500	105.88811	9.99500	105.93280				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	106.96000	0.00000	106.97000				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.95000	106.29100	9.94000	106.33615				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.48500	89.22597	9.46000	89.31859				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	99.48000	0.00000	99.48000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	94.02000	0.00000	94.02000				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	10.04500	105.59649	10.03500	105.64086				0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	87.73000	0.00000	87.73000				0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.01498	0.00000	100.03866				0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.86808	0.00000	100.84694				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.97000	102.92809	8.96500	102.92000				5,382,000,000.00	600,000	37,300,000.00
ABS5	On 01/05/2015	Spot Bond	7.53000	103.85568	7.52500	103.83987				150,600,000,000.00	20,000,000	720,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.53000	96.16422	9.50000	96.27281				14,295,000,000.00	1,500,000	27,800,000.00
ABS7	On 11/09/2026	Spot Bond	10.20500	90.27314	10.19500	90.31362				0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	8.23000	101.99525	8.22500	101.98175				0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	2.30000	129.07648	2.30000	129.05653				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI2	On 07/12/2023	Spot Bond	2.39000	263.00755		2.39000	262.96621			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.54000	124.32408		1.54000	124.30739			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.37000	124.11302		2.37000	124.09352			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	47.81001		100.00000	47.69162			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	12.03000	101.93122		12.02500	101.90513			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.57758		0.00000	100.55085			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	2.77319		100.00000	2.76632			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.59240		0.00000	100.56499			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.80212		0.00000	100.76514			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	16.52948		100.00000	16.48855			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.56275		0.00000	100.53670			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	61.82182		11.00000	61.80415			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	16.52948		100.00000	16.48855			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	99.87030		0.00000	99.84857			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	99.85682		0.00000	99.83287			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	99.87632		0.00000	99.85558			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	99.87225		0.00000	99.85085			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	99.87047		0.00000	99.84876			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.94034		0.00000	100.91789			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.94034		0.00000	100.91789			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.94588		0.00000	100.92330			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL085		On 20/12/2015	Spot Bond	0.00000	99.87960		0.00000	99.85940			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.94588		0.00000	100.92330			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.93481		0.00000	100.91249			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	87.94590		0.00000	87.92724			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	99.88180		0.00000	99.86197			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	101.49201		0.00000	101.47143			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	99.87473		0.00000	99.85374			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	99.87045		0.00000	99.84878			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	99.86878		0.00000	99.84686			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	99.87205		0.00000	99.85066			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	99.87960		0.00000	99.85941			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.98500	99.90068		9.95500	100.00383			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	99.88951		0.00000	99.87092			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.88372		0.00000	100.86193			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.57695		0.00000	101.55521			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	81.52561		0.00000	81.50555			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	165.04613		0.00000	164.39540			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	165.13171		0.00000	164.48016			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	99.87626		0.00000	99.85553			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.46522		0.00000	100.44541			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.46522		0.00000	100.44541			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.31268		0.00000	100.29247			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL134	On 20/09/2014	Spot Bond	0.00000	99.88031	0.00000	99.86024				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	99.88129	0.00000	99.86138				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.93531	0.00000	100.91499				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.22179	0.00000	100.20045				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.93583	0.00000	100.91553				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.93249	0.00000	100.91029				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	101.57579	0.00000	101.55414				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	99.93993	0.00000	99.92006				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	101.99446	0.00000	101.97425				0.00	17,080,000	4,270,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	99.78393	0.00000	99.76393				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	99.87579	0.00000	99.85498				0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	99.89564	0.00000	99.87808				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	99.89742	0.00000	99.88015				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	99.87858	0.00000	99.85820				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	99.89161	0.00000	99.87337				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	99.89436	0.00000	99.87658				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	99.88903	0.00000	99.87036				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	99.87891	0.00000	99.85858				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	99.88457	0.00000	99.86518				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	99.89113	0.00000	99.87281				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	99.88935	0.00000	99.87074				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	99.83478	10.23000	99.80726				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	99.88738	0.00000	99.86847				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	99.89032	0.00000	99.87187				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL164		On 20/06/2014	Spot Bond	0.00000	99.84751	0.00000	99.82196			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	114.50870	0.00000	114.90905			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	99.88843	0.00000	99.86985			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	10.04000	101.26790	10.03500	101.26063			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	99.87932	0.00000	99.85907			0.00	0	200,000,000.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.94174	1.75000	110.92624			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	99.88952	0.00000	99.87093			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	99.88899	0.00000	99.87034			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	99.87399	0.00000	99.85303			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	99.86989	0.00000	99.84824			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	99.87809	0.00000	99.85780			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	99.87071	0.00000	99.84920			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.62720	0.00000	100.60872			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	101.98275	0.00000	101.96244			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	101.95086	0.00000	101.93188			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	99.86908	0.00000	99.84728			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.19762	0.00000	101.17721			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	99.87071	0.00000	99.84920			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	99.88209	0.00000	99.86231			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	99.87504	0.00000	99.85412			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	99.87292	0.00000	99.85165			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	99.89015	0.00000	99.87169			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	99.88773	0.00000	99.86887			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL193	On 20/09/2022	Spot Bond	0.00000	99.87251	0.00000	99.85117				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	99.86612	0.00000	99.84385				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	99.85678	0.00000	99.83295				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	99.87317	0.00000	99.85207				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	99.85810	0.00000	99.83448				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	102.39427	0.00000	102.37264				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	99.85678	0.00000	99.83295				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	91.68184	0.00000	91.66370				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	99.86334	0.00000	99.84060				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	99.86334	0.00000	99.84060				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	120.56090	0.00000	120.09992				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	121.41787	0.00000	120.95346				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	99.88137	0.00000	99.86163				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	99.88252	0.00000	99.86297				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.39919	0.00000	100.38060				0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	99.87941	0.00000	99.85934				0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	99.87891	0.00000	99.85876				0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	99.87399	0.00000	99.85303				0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	99.88121	0.00000	99.86144				0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	99.88137	0.00000	99.86163				0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	99.87774	0.00000	99.85726				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.71332	0.00000	100.64373				0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.91185	0.00000	100.88999				0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond	0.00000	100.27736	0.00000	100.26104				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCP06	On 25/08/2014	Spot Bond	0.00000		100.28062		0.00000	100.26411			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		9.12269		100.00000	9.09985			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.38973		0.00000	100.37052			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.43172		0.00000	100.41051			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.45966		0.00000	100.43709			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.93101		0.00000	100.91127			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		101.03921		0.00000	101.01741			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		101.18335		0.00000	101.15880			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.89310		0.00000	100.87373			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.60500		98.81402		8.60000	98.80034			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		101.19452		0.00000	101.16934			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		101.41509		0.00000	101.38563			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	9.02000		98.23611		9.01500	98.23175			0.00	0	22,800,000.00
AIR02	On 30/04/2023	Spot Bond	9.64500		116.47552		9.63500	116.51010			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		66.10436		100.00000	65.94066			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.80000		105.67666		7.87500	105.51415		4,680,000,000,000.00	600,000,000	4,100,000,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000		62.88985		100.00000	62.73412			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		15.79714		100.00000	15.76198			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.04000		152.90522		3.04000	152.87848			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.08049		0.00000	100.06035			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.12236		0.00000	100.10486			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		102.50704		0.00000	102.49076			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.95545		0.00000	100.93737			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		99.81609		0.00000	99.79774			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.36481		0.00000	100.33781			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		99.88957		0.00000	99.87119			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		100.00000	12.54919			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		100.00000	3.13712			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.03489		0.00000	100.01742			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		99.88958		0.00000	99.87120			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		99.89122		0.00000	99.87310			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		101.35699		0.00000	101.33713			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.51000		105.45636		9.50500	105.44770			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		101.39606		0.00000	101.37802			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		101.93468		0.00000	101.91538			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		101.17673		0.00000	101.15813			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.17262		0.00000	100.15259			0.00	300,000,000	850,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.17775		0.00000	100.15713			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	10.06000		100.16872		10.03500	100.26016			20,120,000,000,000.00	2,000,000,000	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.83000		110.72697		7.82500	110.71108			3,135,132,000,000.00	400,400,000	200,400,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		101.50211		0.00000	101.47924			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		101.35694		0.00000	101.33615			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	8.26500		104.14707		8.22500	104.14526			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.42000		105.97997		9.41500	105.96813			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.68650		103.36359		11.70327	103.31410			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA04	On 30/09/2015	Spot Bond	11.54435	102.24258		11.55901	102.19962			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.59809	102.17104		11.61235	102.12813			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	101.97582		0.00000	101.94709			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.64801	102.01913		11.66216	101.97486			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.53975	100.07483		12.53959	100.04145			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	102.02563		0.00000	101.99620			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	102.02563		0.00000	101.99620			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	102.02570		0.00000	101.99628			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.93650	101.27353		11.95327	101.22439			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.83882	101.96339		11.85308	101.91687			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.54435	102.24258		11.55901	102.19962			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.76501	102.03994		11.79003	101.97988			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.95400	101.37012		10.95828	101.33490			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	101.91611		0.00000	101.88822			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	101.90065		0.00000	101.87239			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	101.90065		0.00000	101.87239			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	101.79163		0.00000	101.76491			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	99.87753		0.00000	99.87753			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	11.05041	101.25777		11.06084	101.21143			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	12.19500	99.27895		12.19000	99.25901			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	99.35605		0.00000	99.35605			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	12.12000	96.66907		12.11500	96.65081			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	99.87745		0.00000	99.87745			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA29	On 31/12/2015	Spot Bond		0.00000	101.72702		0.00000	101.70176			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	101.87769		9.28000	101.85174			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	101.87092		0.00000	101.84308			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.91000	96.55975		11.90500	96.54334			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	101.81145		0.00000	101.78445			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	101.86101		0.00000	101.83331			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	101.86101		0.00000	101.83331			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	99.73271		0.00000	99.73271			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	101.78766		0.00000	101.76100			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	101.34503		0.00000	101.32463			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	101.87598		0.00000	101.84865			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	101.18902		0.00000	101.17123			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	99.87756		0.00000	99.87756			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	101.87598		0.00000	101.84865			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	101.19635		0.00000	101.16979			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.68650	103.94797		14.70327	103.89026			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.92463	101.79818		15.93430	101.73321			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.81671	102.01035		14.83621	101.94239			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	102.50423		0.00000	102.46733			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	102.50423		0.00000	102.46733			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	102.50423		0.00000	102.46733			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	102.60301		0.00000	102.56469			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	101.44236		0.00000	101.41065			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	14.35873		100.00000	14.33149			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD1U	On 30/06/2035	Spot Bond	100.00000		22.39825	100.00000	22.34278				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		20.38492	100.00000	20.33445				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.58329	100.00000	12.55212				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.60890	100.00000	12.57733				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		15.21379	100.00000	15.17612				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		13.18249	100.00000	13.14984				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		97.27204	100.00000	97.02764				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.84331	0.00000	100.82630				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		102.05369	0.00000	102.02426				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		102.10413	0.00000	102.07400				0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000		89.90148	100.00000	89.68059				0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000		84.68677	100.00000	84.49074				0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000		81.29176	100.00000	81.11111				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.29000		170.35447	2.29000	170.32808				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.56500		137.40322	8.55500	137.55776				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.56500		137.77958	8.55500	137.93284				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.95000		96.69093	8.94000	96.74325				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.76532	0.00000	100.74118				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.14733	0.00000	100.12587				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		101.56386	0.00000	101.54443				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		86.90476	100.00000	86.69834				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.60000		98.33728	8.59500	98.33068			6,020,000,000,000.00	700,000,000	700,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.75151	0.00000	101.73279				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.90551		0.00000	100.88591			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.92674		0.00000	100.90673			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.99747		0.00000	100.97609			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.06816		0.00000	101.04541			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.26563		0.00000	101.23903			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	15.26871		100.00000	15.23090			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.80929		0.00000	100.79043			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.85011		0.00000	100.83030			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.86760		0.00000	100.84738			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.87343		0.00000	100.85307			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.94335		0.00000	100.92135			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	101.03650		0.00000	101.01230			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	9.55633		100.00000	9.53267			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	9.55633		100.00000	9.53267			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	99.94706		0.00000	99.92929			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	99.94264		0.00000	99.92340			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	99.94144		0.00000	99.92179			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.97000	99.53724		8.96500	99.52600			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	99.93784		0.00000	99.91698			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	99.93133		0.00000	99.90834			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	6.85493		100.00000	6.83796			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	6.85493		100.00000	6.83796			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.73500	102.35640		6.69500	102.35396			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.92327		0.00000	100.90409			0.00	600,000,000	300,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC35	On 17/04/2014	Spot Bond	0.00000	99.48737	0.00000	99.47229				0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	97.48208	0.00000	97.46460				0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000	99.07190	0.00000	99.05617				0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	98.68354	0.00000	98.66768				0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	96.95001	0.00000	96.93248				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.35499	0.00000	100.33761				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.41443	0.00000	100.39419				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.34593	0.00000	100.32882				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.36448	0.00000	100.34648				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.39814	0.00000	100.37853				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.53759	0.00000	100.51129				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.77466	0.00000	100.73712				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	44.71587	100.00000	44.60389				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	15.49771	100.00000	15.45934				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.46749	0.00000	100.44673				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	8.08500	107.70035	8.04500	107.70195				0.00	0	16,400,000.00
CBL08	On 02/11/2016	Spot Bond	10.07000	114.23614	10.06500	114.21715				4,028,000,000.00	400,000	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	101.18483	0.00000	101.15521				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.96309	0.00000	100.94482				0.00	30,000,000	10,000,000.00
CBL11	On 06/05/2016	Spot Bond	9.72000	105.21080	9.71500	105.19281				213,840,000,000.00	22,000,000	650,400,000.00
CBL12	On 06/09/2018	Spot Bond	11.82000	98.53859	11.81500	98.52469				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	101.08424	0.00000	101.05622				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.07000	99.40025	12.06500	99.38593				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL15	On 18/05/2015	Spot Bond	0.00000	100.68074	0.00000	100.66025				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.96000	101.61051	9.95500	101.59649				25,896,000,000.00	2,600,000	45,500,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.49478	0.00000	100.46673				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.51000	94.95872	12.50500	94.94552				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.79818	0.00000	100.77756				0.00	800,000,000	400,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000	99.99900	0.00000	99.97242				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.70762	0.00000	100.68777				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.81000	92.80131	10.78500	92.87742				54,050,000,000.00	5,000,000	3,200,000.00
CCT01	On 23/06/2023	Spot Bond	10.39500	115.50946	10.38500	115.54107				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.24500	111.46818	10.23500	111.50388				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.58500	110.53622	9.57500	110.57964				0.00	0	3,010,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.12028	0.00000	100.04324				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.32000	105.07198	12.31500	105.04605				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.66258	0.00000	100.63834				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	102.03762	0.00000	102.00977				0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.82248	0.00000	100.79376				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	101.79365	0.00000	101.75608				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	102.06918	0.00000	102.02612				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.19234	0.00000	100.16754				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.31311	0.00000	100.28966				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.78091	0.00000	100.74490				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.77266	0.00000	100.73703				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.81626	0.00000	100.77863				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	99.84767	0.00000	99.82212				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN159	On 14/02/2015	Spot Bond	0.00000		100.62999		0.00000	100.60714			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		94.05173		100.00000	93.82400			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		94.05173		100.00000	93.82400			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		94.05173		100.00000	93.82400			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		99.87635		0.00000	99.85561			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		94.05173		100.00000	93.82400			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.09286		0.00000	101.07493			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		99.92411		0.00000	99.89870			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.98102		10.11000	101.95324			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		99.92411		0.00000	99.89870			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		101.22812		0.00000	101.20777			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		114.67650		2.76000	114.65727			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		114.53469		3.14000	114.51437			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.30803		8.25000	100.28600			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		99.92411		0.00000	99.89870			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		99.92411		0.00000	99.89870			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		114.15432		3.10000	114.13428			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		114.15218		2.40000	114.13428			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		99.82222		0.00000	99.79258			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		101.41929		0.00000	101.40226			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN214	On 12/10/2014	Spot Bond	0.00000		101.03591		0.00000	101.01681			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.93000		102.51916		8.92500	102.50586			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		101.06589		0.00000	101.04638			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		101.04954		0.00000	101.03030			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.96609		0.00000	100.94531			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.98136		0.00000	100.96066			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.98000		102.66616		8.97500	102.65273			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.98000		102.66616		8.97500	102.65273			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000		105.00853		0.00000	105.00853			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000		105.98220		0.00000	105.98220			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	9.03000		101.40862		9.02500	101.39588			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		99.87309		0.00000	99.85182			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		99.85913		0.00000	99.83556			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.95833		0.00000	100.93925			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		100.95833		0.00000	100.93925			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539		96.76871		100.17539	96.25036			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		99.91812		0.00000	99.89070			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.54843		0.00000	100.52851			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		99.87138		0.00000	99.84981			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.34704		0.00000	100.32709			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.36979		0.00000	100.34856			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		100.45541		9.35000	100.43006			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		100.45541		9.35000	100.43006			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.32764		0.00000	100.30770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN245		On 25/02/2015	Spot Bond	0.00000	100.32856		0.00000	100.30856			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	100.57277		0.00000	100.54022			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	99.99989		0.00000	99.98198			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.56170		0.00000	100.52977			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	101.37025		0.00000	101.35127			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	101.37025		0.00000	101.35127			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	101.37025		0.00000	101.35127			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	101.37025		0.00000	101.35127			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	101.37025		0.00000	101.35127			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	101.40814		0.00000	101.38867			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	101.47109		0.00000	101.45079			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	101.47109		0.00000	101.45079			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	101.47109		0.00000	101.45079			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	101.47109		0.00000	101.45079			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	101.47109		0.00000	101.45079			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	101.48161		0.00000	101.46117			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.84000	103.75767		9.83500	103.74954			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.44074		0.00000	100.42179			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	99.94475		0.00000	99.92635			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	99.94475		0.00000	99.92635			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.85679		0.00000	100.83593			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	99.85453		0.00000	99.83019			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN270	On 24/02/2017	Spot Bond	0.00000	100.52449	0.00000	100.49453		0.00		0	0.00	
CLN272	On 20/06/2017	Spot Bond	0.00000	99.87564	0.00000	99.85493		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	99.87646	0.00000	99.85589		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	99.88208	0.00000	99.86229		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.35275	0.00000	100.33265		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.39652	0.00000	100.37251		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	99.88240	0.00000	99.86266		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	103.44067	0.00000	103.42063		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.14462	0.00000	100.12357		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	99.81493	0.00000	99.79614		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	101.36476	0.00000	101.34579		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	99.87974	0.00000	99.85972		0.00		0	0.00	
CLN284	On 20/06/2017	Spot Bond	0.00000	99.86088	0.00000	99.83772		0.00		0	0.00	
CLN285	On 20/06/2017	Spot Bond	0.00000	99.86088	0.00000	99.83772		0.00		0	0.00	
CLN286	On 20/06/2017	Spot Bond	0.00000	99.86088	0.00000	99.83772		0.00		0	0.00	
CLN287	On 20/06/2017	Spot Bond	0.00000	99.86088	0.00000	99.83772		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.65769	0.00000	100.63683		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.28295	0.00000	100.26184		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	101.99034	0.00000	101.96700		0.00		0	0.00	
CLN291	On 26/06/2017	Spot Bond	0.00000	101.71299	0.00000	101.68950		0.00		0	0.00	
CLN292	On 26/06/2017	Spot Bond	0.00000	104.08250	0.00000	104.06055		0.00		0	0.00	
CLN293	On 30/06/2017	Spot Bond	0.00000	101.59758	0.00000	101.57412		0.00		0	0.00	
CLN294	On 26/06/2017	Spot Bond	0.00000	101.69196	0.00000	101.66875		0.00		0	0.00	
CLN295	On 30/06/2017	Spot Bond	0.00000	101.47705	0.00000	101.45337		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN296		On 20/12/2017	Spot Bond	0.00000	99.86385		0.00000	99.84106			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	101.61966		0.00000	101.59620			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	101.61966		0.00000	101.59620			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	101.61541		0.00000	101.59149			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	123.40717		0.00000	123.40717			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	101.43215		0.00000	101.41033			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	124.20814		0.00000	124.20814			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	122.79880		0.00000	122.79880			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	123.63539		0.00000	123.63539			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	120.00809		0.00000	120.00809			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	120.41532		0.00000	120.41532			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	123.87549		0.00000	123.87549			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.62680		0.00000	100.60384			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.30500	93.53873		11.28500	93.61208			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.82500	90.23680		11.80500	90.31011			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	101.53492		0.00000	101.51213			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	99.85481		0.00000	99.83066			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.61187		0.00000	100.58946			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.90590		0.00000	100.88474			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.95825		0.00000	100.93493			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	103.24101		8.80500	103.21645			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	99.87317		0.00000	99.85207			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.77789		0.00000	100.75694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN324	On 20/06/2018	Spot Bond	0.00000	117.09926	0.00000	117.09926		0.00		0	0.00	
CLN325	On 20/06/2018	Spot Bond	0.00000	99.86711	0.00000	99.84499		0.00		0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	99.86465	0.00000	99.84213		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	99.85514	0.00000	99.83104		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	99.86334	0.00000	99.84060		0.00		0	0.00	
CLN329	On 20/06/2017	Spot Bond	0.00000	99.80763	0.00000	99.77565		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	99.80763	0.00000	99.77565		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	99.80763	0.00000	99.77565		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	99.85696	0.00000	99.83302		0.00		0	0.00	
CLN333	On 21/06/2014	Spot Bond	0.00000	99.82562	0.00000	99.80790		0.00		0	0.00	
CLN334	On 19/07/2014	Spot Bond	0.00000	100.82992	0.00000	100.81210		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	101.53492	0.00000	101.51213		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	106.29440	0.00000	106.29440		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	106.38309	0.00000	106.38309		0.00		0	0.00	
CLN338	On 23/06/2014	Spot Bond	0.00000	99.80927	0.00000	99.79023		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.84276	0.00000	100.82111		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	99.83105	0.00000	99.80295		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	101.54498	0.00000	101.52205		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	99.81617	0.00000	99.78551		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	99.85026	0.00000	99.82526		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	99.88773	0.00000	99.86888		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	99.85973	0.00000	99.83639		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.83308	0.00000	100.81165		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.63948	0.00000	100.61898		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN348	On 23/06/2014	Spot Bond	0.00000	99.81063	0.00000	99.79174				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	101.49467	0.00000	101.47243				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.78634	0.00000	100.76628				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	100.45821	0.00000	100.43197				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	100.45821	0.00000	100.43197				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.26813	0.00000	100.24808				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	99.80763	0.00000	99.77565				0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond	0.00000	100.49377	0.00000	100.46553				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	100.47719	0.00000	100.44988				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.81046	0.00000	100.78908				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.80185	0.00000	100.78084				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	99.88498	0.00000	99.86584				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	99.77305	10.55000	99.74471				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.48500	99.46842	10.46500	99.47616				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	99.87392	0.00000	99.85293				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.92049	0.00000	100.89504				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.62500	100.77440	12.60500	100.73815				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.80311	0.00000	100.77664				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.65500	101.28315	12.63500	101.35597				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	11.08500	100.89683	11.06500	100.97108				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.46332	0.00000	100.43694				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.19579	0.00000	100.17358				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN42	On 18/04/2028	Spot Bond	7.01000		38.48021		7.01000	38.47306			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		143.98471		0.00000	143.94993			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	8.95000		130.30000		8.94000	130.33799			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.56500		137.40322		8.55500	137.55776			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.56500		137.77958		8.55500	137.93284			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		88.79980		0.00000	88.78066			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		88.70404		0.00000	88.68473			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		101.26831		0.00000	101.24588			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		101.26831		0.00000	101.24588			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		99.87144		0.00000	99.84990			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		99.88057		0.00000	99.86053			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		99.87883		0.00000	99.85851			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		101.26294		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		99.87071		0.00000	99.84920			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.90590		0.00000	100.88474			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		99.88285		0.00000	99.86335			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.36296		0.00000	100.33958			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.48000		108.61490		9.47500	108.59315			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.42000		100.98469		9.41500	100.97614		13,376,400,000,000.00	1,420,000,000	710,000,000.00	
COJ05	On 05/06/2023	Spot Bond	10.72000		111.84778		10.69500	111.96861			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.83000		105.92981		8.82500	105.91276			0.00	0	200,000,000.00
COJ07	On 23/03/2021	Spot Bond	10.31000		102.04792		10.28500	102.14436			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.61500		95.42232		10.59500	95.50321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT02	On 03/04/2028	Spot Bond	11.29500	96.90062	11.28500	96.93707			0.00		0	0.00	
COT03	On 05/06/2028	Spot Bond	11.29500	89.69713	11.28500	89.73333			0.00		0	0.00	
CPL002	On 29/11/2014	Spot Bond	0.00000	100.27238	0.00000	100.25209			0.00		0	0.00	
CPL003	On 28/02/2017	Spot Bond	0.00000	100.27846	0.00000	100.25777			0.00		0	0.00	
CPL005	On 01/03/2015	Spot Bond	0.00000	100.21088	0.00000	100.19056			0.00		0	0.00	
CPL007	On 01/08/2015	Spot Bond	0.00000	100.75687	0.00000	100.73733			0.00		0	0.00	
CPL018	On 07/04/2014	Spot Bond	0.00000	102.69150	0.00000	102.67557			0.00		0	0.00	
CPL019	On 17/04/2014	Spot Bond	0.00000	102.26652	0.00000	102.25078			0.00		0	0.00	
CPV01	On 30/06/2029	Spot Bond	11.63000	98.64796	11.60500	98.75255			0.00		0	0.00	
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.09582	100.00000	10.07137			0.00		0	0.00	
DENG43	On 28/01/2016	Spot Bond	0.00000	100.77546	0.00000	100.75770			0.00		0	0.00	
DENG44	On 29/09/2017	Spot Bond	8.69500	97.64815	8.69000	97.63967			0.00		0	0.00	
DENG50	On 25/08/2014	Spot Bond	0.00000	100.26282	0.00000	100.24661			0.00		0	0.00	
DENG51	On 03/09/2014	Spot Bond	0.00000	100.16527	0.00000	100.14910			0.00		0	0.00	
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.07948	0.00000	100.01222			0.00		0	0.00	
DLTC02	On 06/05/2014	Spot Bond	0.00000	100.65627	0.00000	100.63944			0.00		0	0.00	
DOL002	On 15/07/2018	Spot Bond	0.00000	101.76110	0.00000	101.72808			0.00		0	0.00	
DOL003	On 20/09/2018	Spot Bond	0.00000	99.83138	0.00000	99.80333			0.00		0	0.00	
DRD03	On 03/07/2014	Spot Bond	0.00000	101.84419	0.00000	101.81602			0.00		0	0.00	
DRD04	On 03/07/2015	Spot Bond	0.00000	101.93955	0.00000	101.90999			0.00		0	0.00	
DV21	On 15/06/2016	Spot Bond	7.71000	118.46430	7.70500	118.45086			0.00		0	660,000,000.00	
DV22	On 07/02/2020	Spot Bond	9.02500	102.81003	8.99500	102.92180			1,644,355,000,000.00		182,200,000	3,260,000,000.00	
DV23	On 27/02/2023	Spot Bond	9.36500	104.19968	9.34500	104.29595			562,836,500,000.00		60,100,000	8,522,100,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV24	On 18/02/2024	Spot Bond		9.47500	101.99409		9.45500	102.09625			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond		9.89500	102.23770		9.87000	102.40594			5,937,000,000,000.00	600,000,000	300,000,000.00
DVC001	On 09/06/2014	Spot Bond		0.00000	100.06563		0.00000	100.04921			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.06900		0.00000	100.00427			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.40525		0.00000	100.38721			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		8.61500	125.12069		8.58500	125.25832			31,014,000,000,000.00	3,600,000,000	1,808,345,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	106.19364		0.00000	106.16492			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	131.75629		0.10000	131.74381			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.22000	115.95806		2.22000	115.94033			0.00	0	1,660,000,000.00
EL29	On 19/11/2029	Spot Bond		2.23000	103.42427		2.23000	103.40841			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.33000	102.16761		2.33000	102.15167			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		10.21000	102.89944		10.18500	102.98759			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		10.06000	103.34295		10.03500	103.44153			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.34500	101.75712		10.33500	101.78997			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.74500	95.80379		10.72000	95.88186			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.44278		0.00000	100.42310			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.01645		0.00000	99.99999			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.61564		0.00000	100.59785			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.38816		0.00000	100.37070			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.37384		0.00000	100.35625			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ185U	On 11/06/2014	Spot Bond	100.00000		80.39648	100.00000	80.21978				0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond	100.00000		52.77352	100.00000	52.77352				0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000		94.25575	100.00000	94.01951				0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000		85.48009	100.00000	85.28037				0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000		66.97248	100.00000	66.84982				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		129.06204	3.00000	129.03956				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.89000		103.73385	11.88500	103.70671				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		103.39084	0.00000	103.36814				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.94851	0.00000	100.92548				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		101.32911	0.00000	101.30612				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.43000		97.92716	10.42500	97.91549				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		101.30602	0.00000	101.28472				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.27967	0.00000	100.25879				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.55549	0.00000	100.53282				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.51157	0.00000	100.49066				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.49286	0.00000	100.47256				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.56562	0.00000	100.54254				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.54282	0.00000	100.52049				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.47435	0.00000	100.45494				0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		100.48796	0.00000	100.46800				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.45614	0.00000	100.43731				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.47618	0.00000	100.45655				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.45213	0.00000	100.43347				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.46883		0.00000	100.44950			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.36000	100.82281		7.35500	100.80976			2,944,000,000,000.00	400,000,000	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.23500	107.14285		8.23000	107.13659			126,160,200,000,000.00	15,320,000,000	6,632,100,000.00
ES23	On 25/01/2023	Spot Bond	8.90000	107.95400		8.88000	108.05435			38,626,000,000,000.00	4,340,000,000	1,131,800,000.00
ES26	On 02/04/2026	Spot Bond	9.15500	94.09872		9.14500	94.14303			127,281,049,500,000.00	13,902,900,000	5,402,900,000.00
ES33	On 15/09/2033	Spot Bond	9.75000	80.50745		9.72000	80.70657			920,439,000,000,000.00	94,404,000,000	47,356,800,000.00
ES42	On 25/04/2042	Spot Bond	9.94500	89.66972		9.91500	89.89512			165,087,000,000,000.00	16,600,000,000	8,300,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.35543		0.00000	100.33502			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.99269		0.00000	100.97300			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	101.42895		0.00000	101.40921			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.24460		0.00000	100.22635			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	101.02909		0.00000	101.01085			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.05515		100.00000	68.96632			0.00	37,200,000,000	25,000,000,000.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.32941		100.00000	11.30103			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.02548		100.00000	10.99787			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	99.94065		0.00000	99.92088			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	99.93819		0.00000	99.91760			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	99.93327		0.00000	99.91104			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	99.92834		0.00000	99.90447			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.13000	100.88329		7.12500	100.86622			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.91000	96.65260		9.90500	96.64498			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.07031		0.00000	100.00570			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.07024		0.00000	100.00563			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB10		On 25/01/2017	Spot Bond	0.00000	100.86088		0.00000	100.83976			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	102.05263		0.00000	102.07431			0.00	200,000,000	100,000,000.00
FRBC21		On 21/12/2018	Spot Bond	11.71000	103.73169		11.70500	103.71730			0.00	0	0.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	100.34132		0.00000	100.31735			0.00	0	0.00
FRBI22		On 31/01/2022	Spot Bond	2.47000	123.24167		2.47000	123.22198			0.00	0	0.00
FRBI23		On 07/12/2023	Spot Bond	2.42000	262.39669		2.42000	262.35524			0.00	0	0.00
FRBI25		On 31/01/2025	Spot Bond	2.60000	102.80471		2.60000	102.78792			0.00	0	0.00
FRBI28		On 31/03/2028	Spot Bond	2.77000	148.15889		2.77000	148.13406			0.00	0	0.00
FRBI33		On 07/12/2033	Spot Bond	2.61000	197.50588		2.61000	197.47364			0.00	0	0.00
FRBN04		On 15/09/2015	Spot Bond	8.14000	107.40370		8.13500	107.38734			0.00	0	0.00
FRBZ01		On 30/11/2020	Spot Bond	7.96600	59.12050		7.96600	59.10497			0.00	0	0.00
FRBZ02		On 28/10/2024	Spot Bond	9.48500	37.30308		9.48400	37.29535			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.72000	36.02173		9.72000	36.01407			0.00	0	0.00
FRC04		On 03/06/2014	Spot Bond	0.00000	102.60685		0.00000	102.57821			0.00	0	0.00
FRC101		On 24/02/2017	Spot Bond	0.00000	100.55207		0.00000	100.52067			0.00	0	0.00
FRC103		On 20/03/2014	Spot Bond	0.00000	102.89012		0.00000	102.84332			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	101.72217		0.00000	101.67159			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.53665		0.00000	100.50611			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.53665		0.00000	100.50611			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.28149		0.00000	100.25470			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.52749		0.00000	100.49747			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	102.00163		0.00000	101.97691			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	99.92068		0.00000	99.89411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC112	On 20/06/2017	Spot Bond	0.00000	101.70299	0.00000	101.68188		0.00		0	0.00	
FRC113	On 20/06/2017	Spot Bond	0.00000	101.89137	0.00000	101.86799		0.00		0	0.00	
FRC114	On 20/06/2014	Spot Bond	0.00000	103.18899	0.00000	103.14189		0.00		0	0.00	
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000	7.47000	98.00000		0.00		0	0.00	
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000	7.47000	100.00000		0.00		0	0.00	
FRC117	On 15/06/2016	Spot Bond	0.00000	99.92187	0.00000	99.89571		0.00		0	0.00	
FRC118	On 20/06/2017	Spot Bond	0.00000	101.87991	0.00000	101.85560		0.00		0	0.00	
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC121	On 20/06/2017	Spot Bond	0.00000	101.78122	0.00000	101.75812		0.00		0	0.00	
FRC122	On 20/06/2017	Spot Bond	0.00000	99.84449	0.00000	99.81862		0.00		0	0.00	
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC124	On 20/06/2017	Spot Bond	0.00000	101.84548	0.00000	101.82160		0.00		0	0.00	
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000	6.00000	100.00000		0.00		0	0.00	
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC128	On 20/09/2017	Spot Bond	0.00000	101.97629	0.00000	101.95079		0.00		0	0.00	
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC134	On 20/09/2017	Spot Bond	0.00000	102.48781	0.00000	102.45594		0.00		0	0.00	
FRC135	On 20/09/2017	Spot Bond	0.00000	102.40755	0.00000	102.37669		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	14.51606		100.09221	14.48009			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.65497		0.00000	101.63343			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	111.30410		0.00000	111.36220			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	101.99216		0.00000	101.96754			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	102.25408		0.00000	102.22627			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.49323		0.00000	100.46512			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	106.19461		0.00000	106.15679			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	101.84533		0.00000	101.82250			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	101.86834		0.00000	101.84523			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	101.68686		0.00000	101.66595			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.74220		0.00000	101.71958			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	102.35022		0.00000	102.32007			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00695		0.00000	100.03344			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.03344		0.00000	100.01673			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	101.70777		0.00000	101.68557			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond	13.22500	53.90073		13.22500	55.66270			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	101.59757		0.00000	101.57673			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.59986		0.00000	101.57900			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	102.43813		0.00000	102.40810			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	101.68251		0.00000	101.66064			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.84500	91.25228		3.84500	91.23429			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	101.76515		0.00000	101.74225			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	101.76515		0.00000	101.74225			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.43282		0.00000	100.41098			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	101.53492		0.00000	101.51213			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	99.93245		0.00000	99.90994			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	102.29258		0.00000	102.26803			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	101.65037		0.00000	101.62889			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.60675		0.00000	101.58581			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.88580		0.00000	100.86065			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	101.91892		0.00000	101.89413			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.63263		0.00000	100.61236			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.87620		0.00000	100.85132			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.97038		0.00000	100.94635			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	102.23554		0.00000	102.20681			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.72383		0.00000	101.70145			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	102.42004		0.00000	102.39129			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.52914		0.00000	101.50847			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.64663		0.00000	100.60981			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC188	On 20/03/2019	Spot Bond		0.00000	101.05578		0.00000	101.03332			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.86084		0.00000	100.83841			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	101.05385		0.00000	101.03096			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	101.85217		0.00000	101.82925			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	101.84077		0.00000	101.81798			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	98.09119		0.00000	98.06926			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	101.55372		0.00000	101.53441			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.85984		0.00000	100.83813			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.71000	112.99583		3.71000	112.97396			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	101.87747		0.00000	101.85425			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	101.89814		0.00000	101.87466			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.69000	113.15319		3.69000	113.13135			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.88000	121.60947		1.88000	121.59206			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.71000	112.99583		3.71000	112.97396			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.86000	119.87150		2.86000	119.85108			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.93000	125.09307		2.93000	125.07159			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.98442		0.00000	100.95992			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.44936		0.00000	100.43417			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	99.91254		0.00000	99.88325			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	99.91094		0.00000	99.88113			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	99.88282		0.00000	101.59101			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	99.86497		0.00000	101.84067			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	105.69069		0.00000	105.66464			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC86	On 20/12/2016	Spot Bond	0.00000	99.84098	0.00000	102.17643		0.00		0	0.00	
FRC87	On 20/12/2016	Spot Bond	0.00000	102.11636	0.00000	102.09023		0.00		0	0.00	
FRC94A	On 20/03/2017	Spot Bond	0.00000	101.79499	0.00000	101.77172		0.00		0	0.00	
FRC95	On 15/06/2016	Spot Bond	0.00000	99.91892	0.00000	99.89177		0.00		0	0.00	
FRC96A	On 20/03/2017	Spot Bond	0.00000	101.79269	0.00000	101.76946		0.00		0	0.00	
FRC97	On 20/03/2015	Spot Bond	0.00000	104.51295	0.00000	104.48423		0.00		0	0.00	
FRC98	On 15/06/2016	Spot Bond	0.00000	96.25121	0.00000	96.23718		0.00		0	0.00	
FRC99	On 24/02/2017	Spot Bond	0.00000	92.42666	0.00000	92.43347		0.00		0	0.00	
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.25079	100.00000	10.22540		0.00		0	0.00	
FRD02U	On 01/06/2016	Spot Bond	100.00000	13.85172	100.00000	13.81816		0.00		0	0.00	
FRI15	On 14/03/2015	Spot Bond	5.00000	140.83414	5.00000	140.80198		0.00		0	0.00	
FRJ14	On 20/07/2014	Spot Bond	0.00000	101.71142	0.00000	101.69495		0.00		0	810,000,000.00	
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.70518	0.00000	101.68806		0.00		0	0.00	
FRJ16	On 21/01/2016	Spot Bond	0.00000	103.05280	0.00000	103.03502		0.00		0	0.00	
FRJ17	On 04/04/2017	Spot Bond	0.00000	103.05619	0.00000	103.03770		0.00		500,000,000	250,000,000.00	
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.65036	0.00000	102.63135		0.00		0	0.00	
FRJ19	On 04/04/2019	Spot Bond	0.00000	102.04841	0.00000	102.02972		0.00		0	0.00	
FRJ20	On 20/09/2020	Spot Bond	0.00000	101.42076	0.00000	101.40209		0.00		0	0.00	
FRS100	On 15/01/2024	Spot Bond	0.00000	84.44237	0.00000	84.42875		0.00		0	0.00	
FRS101	On 31/01/2038	Spot Bond	2.82000	118.51228	2.82000	118.49221		0.00		0	0.00	
FRS102	On 21/01/2017	Spot Bond	0.00000	100.86709	0.00000	100.84823		0.00		0	0.00	
FRS103	On 23/01/2024	Spot Bond	10.38000	101.43346	10.38000	101.40459		0.00		0	0.00	
FRS104	On 23/01/2024	Spot Bond	10.38000	101.43346	10.38000	101.40459		0.00		0	0.00	
FRS105	On 10/11/2015	Spot Bond	0.00000	100.83582	0.00000	100.83582		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS106	On 22/10/2014	Spot Bond		0.00000	100.60144		0.00000	100.58490			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.99681		0.00000	100.97321			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.96000	95.83503		2.96000	95.81844			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.92000	188.85654		2.92000	188.82413			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.93000	96.35031		2.93000	96.33371			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.93000	252.27026		2.93000	252.22693			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.43000	262.19344		2.43000	262.15195			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		3.15000	248.04871		3.15000	248.00462			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.84000	120.07764		2.84000	120.05724			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.81744		0.00000	100.79710			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.37000	120.31805		2.37000	120.29915			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	101.01470		0.00000	100.99337			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	101.24537		0.00000	101.22447			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.77763		0.00000	100.75695			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.80000	94.83562		2.80000	94.81962			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.33052		104.97509	14.29427			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	18.14721		101.07593	18.10283			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	11.04029		100.44759	12.29333			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.01738		0.00000	100.00000			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	17.88094		100.76967	17.83635			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	104.32763		2.44000	104.31108			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS84	On 30/03/2014	Spot Bond	0.00000		101.03120		0.00000	101.01539			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.56000		103.20227		2.56000	103.18553			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.35597		0.00000	98.35487			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.59000		102.90393		2.59000	102.88717			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.31062		0.00000	100.28763			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.63000		327.09936		2.63000	327.04584			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		101.14195		0.00000	101.12612			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.67648		0.00000	100.65512			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.63763		0.00000	100.61749			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.60717		0.00000	100.58799			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.30125		0.00000	100.28045			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.25282		0.00000	100.23384			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.54425		0.00000	100.51762			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		101.22105		0.00000	101.19977			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.51500		101.16229		6.50500	101.14939			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	7.10000		101.56612		7.09500	101.55136			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	8.14000		99.66701		8.13500	99.65615			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.55000		99.82837		8.54500	99.82014			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.71000		110.38405		8.70500	110.37573			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.23500		101.91597		9.20500	102.02012			931,811,500,000.00	100,900,000	990,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.44000		100.61889		9.41500	100.71109			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.93500		87.51888		9.91500	87.60286			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	10.03500		107.37936		10.02500	107.41747			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.35500		98.28387		10.34500	98.32310			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX31	On 21/02/2031	Spot Bond	10.72500	91.06212	10.70000	91.21528					0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.59500	79.80056	10.56500	79.99244					0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	101.28708	0.00000	101.27099					0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	101.35827	0.00000	101.34132					0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.41576	0.00000	101.39811					0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.43874	0.00000	101.42082					0.00	0	209,000,000.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.49615	0.00000	101.47754					0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.58806	0.00000	101.56834					0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.65698	0.00000	101.63643					0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.95559	0.00000	101.93142					0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.36052	0.00000	100.34369					0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.38020	0.00000	100.36247					0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.39794	0.00000	100.37941					0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.40214	0.00000	100.38341					0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.41400	0.00000	100.39473					0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.43182	0.00000	100.41173					0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.44666	0.00000	100.42590					0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.51189	0.00000	100.48815					0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.48619	0.00000	101.46629					0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	101.17405	0.00000	101.15314					0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.77000	103.25611	9.76500	103.24202					0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000					370,000,000.00	3,700	3,700.00
GPT28	On 05/05/2014	Spot Bond	0.00000	100.63911	0.00000	100.62425					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRA310	On 18/03/2014	Spot Bond	0.00000	99.94055		0.00000	99.92568			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	100.00000	99.27536		100.00000	100.00000			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond	0.00000	99.31807		0.00000	99.30324			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	100.73382		0.00000	100.71514			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.75246		0.00000	100.73336			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.78845		0.00000	100.76856			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.83311		0.00000	100.81222			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.89506		0.00000	100.87281			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	100.08027		0.00000	100.01285			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	101.28779		0.00000	101.26905			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	101.02429		0.00000	101.00475			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.95880		0.00000	100.94090			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	101.15697		0.00000	101.13876			0.00	186,000,000	62,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.01215		0.00000	100.03681			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.43151		0.00000	100.41046			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	101.22726		0.00000	101.20948			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.31006		0.00000	100.29217			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	99.79859		0.00000	99.77819			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	101.00466		0.00000	100.98040			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.90790		0.00000	100.88860			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB02	On 13/09/2017	Spot Bond		0.00000	100.01834		0.00000	99.99983			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.76222		0.00000	100.74253			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.77172		0.00000	100.75178			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond		0.00000	100.73366		0.00000	100.71868			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond		0.00000	100.63383		0.00000	100.61758			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.95266		0.00000	100.93251			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.49969	96.50179		8.49480	96.48922			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	101.00316		0.00000	100.98204			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.85205	104.41639		8.84716	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	101.06805		0.00000	101.04571			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.30184	104.41639		9.29696	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	101.14733		0.00000	101.12348			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	101.04146		0.00000	101.02088			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF02	On 15/04/2015	Spot Bond	0.00000	101.17440		0.00000	101.15224			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	101.22163		0.00000	101.19865			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.52154		0.00000	100.50023			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000	100.66889		9.89000	100.64205			2,967,000,000.00	300,000	300,000.00
HWAY20	On 31/07/2020	Spot Bond	8.75500	105.90111		8.72500	106.02501			2,988,081,500,000.00	341,300,000	3,068,900,000.00
HWAY23	On 07/12/2023	Spot Bond	2.20000	266.91647		2.20000	266.87589			0.00	0	8,860,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.18000	267.33200		2.18000	267.29151			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.73000	96.83183		9.70000	97.06203			24,522,519,000,000.00	2,520,300,000	3,221,800,000.00
HWAY35	On 31/07/2035	Spot Bond	9.65000	97.46124		9.62000	97.69817			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	39.75929		100.00000	39.66083			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	10.31980		100.00000	10.29425			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	63.34563		100.00000	63.18878			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	30.12753		100.00000	30.05293			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	16.70052		100.00000	16.65917			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	9.07706		100.00000	9.05433			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.95000	109.48385		1.95000	109.46792			86,628,360,000,000.00	44,424,800,000	82,104,806,900.00
I2038	On 31/01/2038	Spot Bond	2.20000	109.98996		2.20000	109.97320			6,162,420,000,000.00	2,801,100,000	54,089,110,800.00
I2046	On 31/03/2046	Spot Bond	2.29000	108.47963		2.29000	108.46286			0.00	0	47,224,758,200.00
I2050	On 31/12/2050	Spot Bond	2.34000	113.41865		2.34000	113.40093			7,536,906,000,000.00	3,220,900,000	34,696,137,700.00
IBC01	On 16/03/2015	Spot Bond	0.00000	92.50000		0.00000	92.50000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	8.03000	102.23113		8.02500	102.21405			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.85754		0.00000	100.83985			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.73646		0.00000	101.71685			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	99.95242		0.00000	99.93646			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL20		On 15/03/2014	Spot Bond	8.18000	99.97760		8.14000	99.95541			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	8.53000	101.74412		8.52500	101.72979			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	9.12000	102.83685		9.11500	102.82828			0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	8.11000	103.35732		8.07000	103.33894			0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.85596		0.00000	100.83732			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.44247		0.00000	100.42361			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	4.85000	113.24719		4.85000	113.22203			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	8.35000	100.36565		8.34500	100.35379			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.71359		0.00000	100.69510			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.75586		0.00000	100.73628			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	1.70000	123.77393		1.70000	123.75677			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.44000	123.50234		2.44000	123.48270			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	101.74504		0.00000	101.72747			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	102.89444		0.00000	102.87571			0.00	200,000,000	100,000,000.00
IBL39		On 02/04/2018	Spot Bond	8.79000	103.83241		8.78500	103.82463			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.48247		0.00000	100.46563			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	101.67743		0.00000	101.65965			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.46266		0.00000	100.44383			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	9.34000	96.73524		9.33500	96.72931			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	9.84500	89.82196		9.81500	89.91981			3,938,000,000.00	400,000	20,200,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.29497		0.00000	100.27793			0.00	7,770,700,000	11,770,700,000.00
IBL49		On 02/04/2018	Spot Bond	8.87000	98.14606		8.86500	98.13885			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	9.89500	97.28693		9.86500	97.39752			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL52	On 31/07/2016	Spot Bond		0.00000	100.76379		0.00000	100.74548			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.78663		0.00000	100.76778			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		8.29000	98.61950		8.28500	98.60786			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		9.12000	97.34117		9.11500	97.33456			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.87198		0.00000	100.85107			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.52125		0.00000	100.50298			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		8.44000	100.87403		8.43500	100.86374			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		9.08000	101.13161		9.07500	101.12641			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		10.11500	101.55784		10.09500	101.65455			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00350		100.00000	0.00349			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.81083		0.00000	100.79274			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.85255		0.00000	100.83364			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.46000	97.84919		9.43500	97.94113			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	102.00058		5.00000	101.98675			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	102.00058		5.00000	101.98675			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.57462		5.00000	100.56090			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	102.00058		5.00000	101.98675			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.00000		4.00000	99.98906			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	102.48451		0.00000	102.45887			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	102.39598		0.00000	102.37094			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	101.73213		0.00000	101.70627			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond		100.00000	91.53947		100.00000	90.85634			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	111.68543		9.20000	111.65784			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	101.48852		0.00000	101.46685			0.00	6,000,000	2,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL02	On 29/12/2014	Spot Bond	0.00000	101.48852	0.00000	101.46685				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.55554	0.00000	100.53287				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.29309	100.00000	7.27542				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.78950	0.00000	100.77147				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.65073	0.00000	100.63271				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.52468	0.00000	100.50669				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	10.03000	98.92291	10.02500	98.90080				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.27351	0.00000	100.25562				0.00	400,000,000	200,000,000.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	101.88219	0.00000	101.86651				0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.06695	0.00000	100.05020				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.13363	0.00000	100.10735				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	5.86787	100.00000	5.85318				0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond	100.00000	50.00001	100.00000	50.00000				0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond	100.00000	93.11224	100.00000	92.87532				0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	80.21978	100.00000	100.00000				0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000	86.96250	100.00000	86.34574				0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000	82.83673	100.00000	82.27703			1,800,000,000,000,000.00	18,000,000,000	18,000,000,000.00	
INA411	On 11/03/2014	Spot Bond	5.80000	94.51796	5.80000	94.51796				0.00	0	0.00
INA412	On 18/03/2014	Spot Bond	5.80000	99.88889	5.80000	99.87304				0.00	0	0.00
INA413	On 25/03/2014	Spot Bond	5.80000	99.77803	5.80000	99.76221				0.00	0	0.00
INA414	On 01/04/2014	Spot Bond	5.80000	99.66741	5.80000	99.65163				0.00	0	0.00
INA415	On 08/04/2014	Spot Bond	5.80000	99.55704	5.90000	99.53342				0.00	0	0.00
INA416	On 15/04/2014	Spot Bond	5.90000	99.43743	5.90000	99.42145				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA417	On 22/04/2014	Spot Bond	5.90000	99.32567	5.90000	99.30973					0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	5.90000	99.21417	5.90000	99.19826					0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	5.90000	99.10291	6.00000	99.07171					0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	6.00000	98.97500	6.00000	98.95890					0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	6.00000	98.86241	6.00000	98.84634					0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	6.00000	98.75007	6.00000	98.73404					0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	6.00000	98.52616	100.00000	80.39648				198,000,000,000,000.00	33,000,000,000	16,500,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000	101.67723	0.00000	101.65266					0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.68650	102.78891	11.70327	102.73969					0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.68650	101.51956	11.70327	101.47095					0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	101.72705	0.00000	101.70462					0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.11089	0.00000	100.03649					0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	101.68978	0.00000	101.66782					0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.88775	6.50000	102.86967					0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	101.82253	0.00000	101.79893					0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	101.26878	0.00000	101.24989					0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	97.39659	0.00000	97.40047					0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.98062					0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.90339	0.00000	100.88652					0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.97119	0.00000	100.95276					0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000	100.53748	0.00000	100.52023					0.00	0	0.00
ING225	On 17/03/2014	Spot Bond	0.00000	99.95133	0.00000	99.93511					0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	101.67262	0.00000	101.65005					0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.19773	0.00000	100.17771					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING233		On 25/06/2014	Spot Bond	0.00000	101.78014		0.00000	101.76438			0.00	0	0.00
ING234		On 28/05/2014	Spot Bond	0.00000	101.69890		0.00000	101.68288			0.00	0	0.00
ING235		On 20/12/2014	Spot Bond	0.00000	101.30593		0.00000	101.28867			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	101.34097		0.00000	101.32384			0.00	0	0.00
ING237		On 09/06/2014	Spot Bond	0.00000	100.06510		0.00000	100.04881			0.00	0	0.00
ING239		On 15/07/2014	Spot Bond	0.00000	100.83759		0.00000	100.82091			0.00	0	0.00
ING241		On 03/02/2015	Spot Bond	0.00000	100.63528		0.00000	100.61814			0.00	0	0.00
ING242		On 10/02/2015	Spot Bond	0.00000	100.51539		0.00000	100.49828			0.00	0	0.00
ING243		On 18/02/2015	Spot Bond	0.00000	100.40666		0.00000	100.38929			0.00	0	0.00
ING244		On 18/02/2015	Spot Bond	0.00000	100.40179		0.00000	100.38462			0.00	0	0.00
ING245		On 28/08/2014	Spot Bond	0.00000	100.22090		0.00000	100.20423			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	101.79162		0.00000	101.76491			0.00	0	0.00
INGR02		On 28/11/2014	Spot Bond	0.00000	100.22828		0.00000	100.21119			0.00	0	0.00
INGR03		On 09/05/2014	Spot Bond	0.00000	99.12357		0.00000	99.10792			0.00	0	0.00
IP267U		On 09/04/2014	Spot Bond	100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	101.05394		0.00000	101.03453			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	101.07839		0.00000	101.05858			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	101.09474		0.00000	101.07465			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	9.04000	103.02794		9.03500	103.01608			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	7.73500	104.18881		7.69500	104.16863			0.00	0	7,400,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	101.80660		0.00000	101.78627			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	9.27000	106.01307		9.26500	106.00149			7,416,000,000.00	800,000	37,900,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	101.20990		0.00000	101.18982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL8	On 10/10/2020	Spot Bond		0.00000	101.17373		0.00000	101.15282			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.38470		0.00000	100.35997			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	99.77879		0.00000	99.75639			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		9.21000	103.91797		9.20500	103.89825			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond		0.00000	101.80594		0.00000	101.78491			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.18168		0.00000	100.15824			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.53000	114.42106		3.53000	114.39947			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.95000	129.52034		3.95000	129.49452			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	101.48252		0.00000	101.45993			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	101.23772		0.00000	101.21532			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	101.22706		0.00000	101.20412			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.04206		0.00000	100.02090			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	101.60665		0.00000	101.58449			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.95000	90.34700		3.95000	90.32893			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.95000	96.99126		3.95000	96.97186			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.02388		0.00000	100.04448			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.65825		0.00000	100.63440			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond		0.00000	100.06695		0.00000	100.05020			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		12.41000	109.22743		12.40500	109.20734			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	101.08266		0.00000	101.05669			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.95000	129.52034		3.95000	129.49452			0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond		100.00000	90.18333		100.00000	89.52022			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.24555		0.00000	100.22723			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.87077		0.00000	100.85327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.41599		0.00000	100.39879			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond	5.80000		94.51796		5.80000	99.95235			0.00	0	0.00
IVA412	On 20/03/2014	Spot Bond	5.80000		99.85719		5.80000	99.84135			0.00	0	0.00
IVA413	On 27/03/2014	Spot Bond	5.80000		99.74640		5.80000	99.73059			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond	5.80000		99.63585		5.80000	99.62008			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond	5.80000		99.52555		5.90000	99.50140			0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond	5.90000		99.40547		5.90000	99.38950			0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond	5.90000		99.29379		5.90000	99.27786			0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond	5.90000		99.07117		6.00000	99.03945			0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond	6.00000		98.94280		6.00000	98.92671			0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	6.00000		98.71802		6.00000	98.70200			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.62890		0.00000	100.60765			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.76197		0.00000	100.74205			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.80519		0.00000	100.78512			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.25223		0.00000	101.23404			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		101.15064		0.00000	101.13169			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		99.94538		0.00000	99.92707			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.65194		0.00000	100.63423			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.63780		0.00000	100.62078			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.54436		0.00000	100.52713			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.64897		0.00000	100.63133			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.39626		0.00000	100.37781			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.37459		0.00000	100.35328			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC016	On 31/05/2017	Spot Bond	0.00000	100.26411	0.00000	100.24418				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	101.07849	0.00000	101.05867				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	101.08667	0.00000	101.06671				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	101.10302	0.00000	101.08279				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	101.02942	0.00000	101.01043				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.94545	0.00000	100.92543				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.76192	0.00000	100.74200				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	99.90515	0.00000	99.88607				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.47620	0.00000	100.45683				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.28102	0.00000	100.26278				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.27799	0.00000	100.25994				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	58.40898	100.00000	58.26272				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	52.94252	100.00000	52.94250				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	85.48009	100.00000	85.28037				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	85.48009	100.00000	85.28037				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.88879	0.00000	100.86807				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	61.60724	100.00000	61.45468				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.24603	0.00000	101.22613				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	22.10530	100.00000	22.04994				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	101.11575	0.00000	101.09461				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	54.92354	100.00000	54.78600				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	56.15874	100.00000	56.01812				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	60.48954	100.00000	60.33976				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	58.15153	100.00000	58.04120				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG11U	On 04/02/2015	Spot Bond	100.00000		59.90102	100.00000	59.75102				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		55.79728	100.00000	55.61721				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.28828	0.00000	100.26589				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.95776	0.00000	100.93302				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.94500		140.44135	8.93500	140.50488				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		101.73198	0.00000	101.71382				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.51694	0.00000	101.49808				0.00	600,000,000	300,000,000.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.27016	0.00000	100.25007				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.14045	0.00000	100.12118				0.00	1,000,000,000	500,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.83559	0.00000	100.81556				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.37000		95.72459	9.36500	95.71430				51,535,000,000.00	5,500,000	49,700,000.00
LGL03	On 03/04/2018	Spot Bond	9.52000		97.18729	9.51500	97.17834				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.99500		96.82881	9.96500	96.93919				2,998,500,000.00	300,000	20,800,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.02722	0.00000	99.99931				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.03000		102.12662	11.02500	102.10427				22,942,400,000,000.00	2,080,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.02972	0.00000	99.99915				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.42656	0.00000	100.40654				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.45587	0.00000	100.43452				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.49099	0.00000	100.46803				0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.69927	0.00000	100.68251				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.95004	0.00000	100.93311				0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	0.00000		99.72260	0.00000	99.70800				0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000		99.41630	0.00000	99.40171				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ047	On 15/05/2014	Spot Bond	0.00000	99.02141	0.00000	99.00562				0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	100.11171	0.00000	100.09575				0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	98.66188	0.00000	98.64595				0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000	92.87532	100.00000	92.63959				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	59.65829	100.00000	59.54510				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	54.92354	100.00000	54.78600				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.22802	0.00000	100.21463				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	51.44897	100.00000	51.32433				0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond	100.00000	92.17172	100.00000	91.93955				0.00	0	0.00
MAQ14U	On 17/03/2014	Spot Bond	100.00000	99.18478	100.00000	98.91599				0.00	0	0.00
MAQ15U	On 02/04/2014	Spot Bond	100.00000	95.05208	100.00000	94.80519				0.00	0	0.00
MAQ16U	On 07/04/2014	Spot Bond	100.00000	93.83033	100.00000	93.58974				0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond	100.00000	88.80779	100.00000	88.59223				0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000	99.50866	0.00000	99.49421				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	101.18072	0.00000	101.16373				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.36671	0.00000	100.34920				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	101.31277	0.00000	101.29471				0.00	132,000,000	44,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.95042	0.00000	100.93183				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	101.60932	0.00000	101.59122				0.00	200,000,000	100,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	102.33125	0.00000	102.31241				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	101.13951	0.00000	101.12290				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	101.58366	0.00000	101.56590				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.06752	0.00000	100.00359				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.38856	0.00000	100.32357				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF036	On 11/11/2014	Spot Bond	0.00000	100.51543		0.00000	100.49852			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.55658		0.00000	100.53835			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	95.97504		100.00000	95.73144			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	76.03306		100.00000	75.82418			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	58.72245		100.00000	58.57541			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	16.44772		100.00000	16.40699			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	40.15556		100.00000	40.05613			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.26000	102.78600		9.25500	102.78029			187,052,000,000.00	20,200,000	150,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.01968		0.00000	99.99968			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.01829		0.00000	99.99978			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	101.51828		0.00000	101.49974			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	102.71600		0.00000	102.69645			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	102.73745		0.00000	102.71777			0.00	1,638,000,000	546,000,000.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	102.84471		0.00000	102.82430			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	101.08817		0.00000	101.06808			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	101.14971		0.00000	101.12869			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.60500	103.73234		8.60000	103.71962			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.33000	101.76762		9.32500	101.76106			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	10.13500	101.18775		10.11000	101.29247			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	7.05000	103.83311		7.01000	103.84289			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	101.42723		0.00000	101.40944			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	101.48468		0.00000	101.46620			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.19500	102.61954		10.16500	102.71658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MGL01	On 15/09/2015	Spot Bond	8.03000	100.63007		8.02500	100.61518			4,015,000,000.00	500,000	4,760,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.27372		0.00000	100.25328			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.53000	100.46316		9.52500	100.45089			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	8.67368		100.00000	8.65267			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.26236		0.00000	100.24274			0.00	186,000,000	62,000,000.00
MQB02	On 31/05/2017	Spot Bond	9.23000	100.36871		9.22500	100.35733			372,892,000,000.00	40,400,000	130,000,000.00
MTN02	On 13/07/2014	Spot Bond	6.53500	102.86650		6.49500	102.86194			0.00	0	56,500,000.00
MTN03	On 13/07/2015	Spot Bond	8.13000	103.05685		8.12500	103.04046			13,983,600,000,000.00	1,720,000,000	430,000,000.00
MTN04	On 13/07/2017	Spot Bond	9.17000	104.35911		9.16500	104.34761			373,219,000,000.00	40,700,000	40,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.31807		100.89771	6.30212			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.40229		100.61875	6.38617			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	100.51376		0.00000	100.49510			0.00	22,800,000	7,600,000.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.52207		0.00000	100.50312			0.00	1,039,800,000	346,600,000.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.52962		0.00000	100.51039			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.53323		0.00000	100.51387			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.57894		0.00000	100.55794			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.63196		0.00000	100.60906			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.40526		100.00000	0.40425			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.40526		100.00000	0.40425			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.46500	95.57449		9.44500	95.66147			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.98000	98.63571		7.97500	98.62486			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK10B	On 21/04/2014	Spot Bond	0.00000		100.89485	0.00000	100.87783				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.71500		98.73408	9.68500	98.85024				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		101.07987	0.00000	101.06314				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.48942	0.00000	100.47107				0.00	800,000,000	400,000,000.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		101.83272	0.00000	101.81419				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.61145	0.00000	100.59338				0.00	400,000,000	200,000,000.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		101.50812	0.00000	101.48923				0.00	400,000,000	200,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.71083	0.00000	100.69299				0.00	400,000,000	200,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.42292	0.00000	100.40507				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.73000		103.90116	7.72500	103.88655				309,200,000,000.00	40,000,000	710,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.21875	0.00000	100.19861				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	9.16000		109.60268	9.15500	109.59846				24,732,000,000.00	2,700,000	42,200,000.00
NBK4	On 28/10/2024	Spot Bond	11.12000		32.61919	11.11000	32.64098				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	8.13000		105.46585	8.12500	105.44800				0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.96707	0.00000	100.94664				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		101.02457	0.00000	101.00305				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	7.97000		103.96798	7.93000	103.94658				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		101.38188	0.00000	101.36525				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.48000		106.04896	8.47500	106.03388				6,784,000,000.00	800,000	24,900,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		101.42829	0.00000	101.40960				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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.35150	0.00000	100.33015				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	101.48813	0.00000	101.46619				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.28690	0.00000	101.26537				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.11597	0.00000	101.09483				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.21833	0.00000	100.19734				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	88.43222	0.00000	88.41374				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.20633	0.00000	100.18642				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.81720	0.00000	100.79704				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.89849	0.00000	100.87655				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.77981	0.00000	100.75948				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	101.20099	0.00000	101.17911				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	84.61810	0.00000	84.59899				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	99.95145	0.00000	99.93516				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	99.94942	0.00000	99.93246				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.62408	0.00000	101.60612				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.51551	0.00000	100.49456				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	99.88649	0.00000	99.86743				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	99.89300	0.00000	99.87501				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.20350	0.00000	101.18250				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	99.89697	0.00000	99.87964				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	99.89072	0.00000	99.87253				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	99.89080	0.00000	99.87262				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.78771		0.00000	100.76883			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	99.87318		0.00000	99.85207			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.29000	101.32721		10.28000	101.27195			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	99.87400		0.00000	99.85303			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.32500	99.97766		10.31500	99.90937			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	99.87318		0.00000	99.85207			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	99.88662		0.00000	99.86776			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	100.00000	5.66103		100.00000	5.53347			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.98000	102.07027		8.97500	102.05252			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	103.35990		0.00000	103.33511			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.30010		0.00000	100.27775			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	101.02151		0.00000	101.00427			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.62000	113.08801		12.61500	113.06805			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.54405		0.00000	110.51833			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	101.51970		0.00000	101.50466			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.24688		0.00000	100.22142			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.44000	160.77101		2.44000	160.74551			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.24500	101.74163		9.21500	101.85885			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.06560		0.00000	100.04778			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.06721		0.00000	100.05039			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.87500	103.15242		9.84500	103.26431			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.33807		0.00000	100.31879			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.42171		0.00000	100.40444			0.00	192,900,000	64,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.32159		0.00000	100.30323			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.31857		0.00000	100.30038			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.33080		0.00000	100.31193			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	10.07500	103.69045		10.04500	103.83104			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.34307		0.00000	100.32352			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.33087		0.00000	100.31200			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.33812		0.00000	100.31883			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.27500	103.14546		10.24500	103.25462			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.36260		0.00000	100.34196			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.34797		0.00000	100.32814			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.34300		0.00000	100.32344			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.43529		0.00000	100.41059			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.40572		0.00000	100.38267			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.35274		0.00000	100.33265			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.48000	104.61735		7.47500	104.59680			0.00	0	70,000,000.00
NRA018	On 30/11/2018	Spot Bond	9.00000	115.73283		8.99500	115.72518			5,760,000,000,000.00	640,000,000	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.39000	121.16833		9.36500	121.29945			9,406,902,000,000.00	1,001,800,000	751,200,000.00
NRA023	On 31/05/2023	Spot Bond	2.33500	164.72993		2.33500	164.70428			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.62500	123.89831		9.61500	123.95588			5,967,500,000,000.00	620,000,000	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.93519		0.00000	100.91536			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.90923		0.00000	100.88990			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.98071		0.00000	100.96031			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.80949		0.00000	100.79009			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.51998		0.00000	101.50174			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC16	On 22/03/2018	Spot Bond	0.00000		99.80928		0.00000	99.78994			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.27890		0.00000	100.25958			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.28902		0.00000	100.26902			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.30566		0.00000	100.28292			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.39057		0.00000	100.36172			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		15.99744	100.00000	15.95738				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		29.45184	100.00000	29.37890				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.26000		105.86308		7.25500	105.85000			10,890,000,000.00	1,500,000	40,200,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		14.91223	100.00000	14.87489				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		98.12000		0.00000	98.12000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		45.50053	100.00000	45.38785				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.51452		0.00000	100.49583			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.76193		0.00000	100.74378			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.23778		0.00000	100.21985			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.16610		0.00000	100.14819			0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000		100.48041		0.00000	100.46440			0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000		100.35230		0.00000	100.33629			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.88352		0.00000	101.86526			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		102.17181		0.00000	102.15193			0.00	400,000,000	200,000,000.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.10764		0.00000	100.09133			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		99.94558		0.00000	99.92745			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		99.94648		0.00000	99.92865			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		99.94493		0.00000	99.92649			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2B1G	On 15/06/2014	Spot Bond	0.00000		99.94352		0.00000	99.92472			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		99.94541		0.00000	99.92723			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		99.94185		0.00000	99.92239			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		99.94107		0.00000	99.92143			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		99.94344		0.00000	99.92461			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		99.93845		0.00000	99.91785			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		99.93819		0.00000	99.91760			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		99.94115		0.00000	99.92154			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.73612		0.00000	100.71756			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.76111		0.00000	100.74200			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.77236		0.00000	100.75300			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.79734		0.00000	100.77744			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.90470		0.00000	100.88244			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.92965		0.00000	100.90684			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.89511		0.00000	100.87366			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	7.03000		103.10547		7.02500	103.08831			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.90500		96.64459		6.86500	96.64536			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.36500		38.11015		8.35500	38.14465			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	7.03000		109.03988		7.02500	109.02654		9,072,128,188,740,000.00	12,962,758,000	51,121,039,600.00	
R158	On 15/09/2015	Spot Bond	7.03000		109.03988		7.02500	109.02654			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.93000		90.26884		6.92500	90.25842			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	7.03000		114.57812		7.02500	114.56860			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.86000		84.46688		6.85500	84.46137			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.54500		117.38798		8.53500	117.44587		8,475,422,837,751,000.00	32,407,587,800	78,874,999,900.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R187P	On 21/12/2026	Spot Bond	8.28500	35.45775	8.27500	35.49336			0.00		0	0.00	
R188P	On 21/12/2027	Spot Bond	8.20500	33.04080	8.19500	33.07724			0.00		0	0.00	
R197	On 07/12/2023	Spot Bond	1.93000	272.59261	1.93000	272.55317			98,794,268,200,000.00		51,188,740,000	25,442,900,000.00	
R201	On 21/12/2014	Spot Bond	6.53500	103.61927	6.49500	103.63122			2,072,961,818,776,000.00		17,209,153,600	96,304,576,800.00	
R202	On 07/12/2033	Spot Bond	2.12000	212.19853	2.12000	212.16673			399,867,343,792,000.00		88,616,671,600	55,064,600,000.00	
R2023	On 28/02/2023	Spot Bond	8.41500	96.16197	8.39500	96.26138			7,565,901,255,000,000.00		99,097,000,000	100,376,525,700.00	
R203	On 15/09/2017	Spot Bond	7.67000	101.73011	7.66500	101.72423			8,616,514,868,156,000.00		23,404,806,800	114,604,800,000.00	
R2030	On 31/01/2030	Spot Bond	8.97500	92.74270	8.94500	92.95707			2,946,956,507,500,000.00		28,351,700,000	22,755,500,000.00	
R2037	On 31/01/2037	Spot Bond	9.15000	94.78238	9.12500	94.98552			3,293,085,000,000,000.00		59,900,000,000	130,997,200,000.00	
R204	On 21/12/2018	Spot Bond	7.91000	102.15698	7.90500	102.15483			2,965,287,671,294,000.00		39,100,843,400	100,658,400,000.00	
R2048	On 28/02/2048	Spot Bond	9.25000	95.17125	9.23000	95.34491			4,324,796,293,100,000.00		67,545,545,200	82,837,025,000.00	
R207	On 15/01/2020	Spot Bond	8.19500	96.82856	8.16500	96.94069			2,802,984,249,561,000.00		62,292,159,800	107,944,421,800.00	
R208	On 31/03/2021	Spot Bond	8.31000	94.85805	8.28500	94.96157			7,066,262,014,644,000.00		50,332,372,400	73,058,957,000.00	
R209	On 31/03/2036	Spot Bond	9.08000	76.05996	9.05000	76.26512			5,790,147,486,096,000.00		37,681,441,200	124,635,570,600.00	
R210	On 31/03/2028	Spot Bond	2.05000	161.07751	2.05000	161.05368			78,781,090,000,000.00		38,429,800,000	29,256,661,700.00	
R211	On 31/01/2017	Spot Bond	1.00000	126.20260	1.00000	126.18752			22,070,000,000,000.00		22,070,000,000	24,700,100,000.00	
R212	On 31/01/2022	Spot Bond	1.87000	128.57608	1.87000	128.55764			302,305,883,000,000.00		61,660,900,000	90,660,200,000.00	
R213	On 28/02/2031	Spot Bond	8.94500	83.44549	8.92000	83.61514			6,913,601,612,373,500.00		72,901,242,300	139,589,443,700.00	
R214	On 28/02/2041	Spot Bond	9.17000	73.72134	9.14000	73.93531			6,454,334,761,000,000.00		03,853,300,000	104,733,500,000.00	
R225C	On 15/03/2014	Spot Bond	6.39500	99.98248	6.35500	99.96519			0.00		0	0.00	
R226C	On 15/09/2014	Spot Bond	6.50500	96.83283	6.46500	96.83467			0.00		0	0.00	
R227C	On 15/03/2015	Spot Bond	7.09000	93.25200	7.08500	93.23858			0.00		0	0.00	
R228C	On 15/09/2015	Spot Bond	6.93000	90.26884	6.92500	90.25842			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R229C	On 15/03/2016	Spot Bond	6.85000	87.38101	6.84500	87.37323	0.00	0	0.00				
R230C	On 15/09/2016	Spot Bond	6.86000	84.46688	6.85500	84.46137	0.00	0	0.00				
R325C	On 21/06/2014	Spot Bond	6.59000	98.24396	6.55000	98.23711	0.00	0	0.00				
R326C	On 21/12/2014	Spot Bond	6.54000	95.15344	6.50000	95.16517	0.00	0	0.00				
R327C	On 21/06/2015	Spot Bond	7.00000	91.62045	6.99500	91.60877	0.00	0	0.00				
R328C	On 21/12/2015	Spot Bond	6.87000	88.71947	6.86500	88.71062	0.00	0	0.00				
R329C	On 21/06/2016	Spot Bond	6.85000	85.81086	6.84500	85.80442	0.00	0	0.00				
R330C	On 21/12/2016	Spot Bond	6.91000	82.83587	6.90500	82.83151	0.00	0	0.00				
R331C	On 21/06/2017	Spot Bond	7.64500	78.23287	7.64000	78.22908	0.00	0	0.00				
R332C	On 21/12/2017	Spot Bond	7.69500	75.21578	7.69000	75.21385	0.00	0	0.00				
R333C	On 21/06/2018	Spot Bond	7.91500	71.77688	7.91000	71.77633	0.00	0	0.00				
R334C	On 21/12/2018	Spot Bond	7.89500	69.10786	7.89000	69.10903	0.00	0	0.00				
R335C	On 21/06/2019	Spot Bond	7.87500	66.55090	7.87000	66.55367	0.00	0	0.00				
R336C	On 21/12/2019	Spot Bond	7.86500	64.06530	7.86000	64.06952	0.00	0	0.00				
R337C	On 21/06/2020	Spot Bond	8.15500	60.57263	8.12500	60.66897	0.00	0	0.00				
R338C	On 21/12/2020	Spot Bond	8.13500	58.27533	8.10500	58.37647	0.00	0	0.00				
R339C	On 21/06/2021	Spot Bond	8.23000	55.62721	8.20500	55.71213	0.00	0	0.00				
R340C	On 21/12/2021	Spot Bond	8.20000	53.54842	8.17500	53.63665	0.00	0	0.00				
R341C	On 21/06/2022	Spot Bond	8.17000	51.56218	8.14500	51.65340	0.00	0	0.00				
R342C	On 21/12/2022	Spot Bond	8.14000	49.66395	8.11500	49.75784	0.00	0	0.00				
R343C	On 21/06/2023	Spot Bond	8.10000	47.89206	8.07500	47.98844	0.00	0	0.00				
R344C	On 21/12/2023	Spot Bond	8.06000	46.20118	8.03500	46.29979	0.00	0	0.00				
R345C	On 21/06/2024	Spot Bond	8.48500	42.58808	8.47500	42.62035	0.00	0	0.00				
R346C	On 21/12/2024	Spot Bond	8.44500	41.02405	8.43500	41.05715	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R347C	On 21/06/2025	Spot Bond	8.40500	39.53266		8.39500	39.56651			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.36500	38.11015		8.35500	38.14465			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.32500	36.75296		8.31500	36.78805			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.28500	35.45775		8.27500	35.49336			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.24500	34.22136		8.23500	34.25741			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.20500	33.04080		8.19500	33.07724			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	99.91803		0.00000	99.89062			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.37942		0.00000	101.35369			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.38390		0.00000	100.36066			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.41343		0.00000	101.38797			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.23633		0.00000	101.21224			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	13.56282		100.00000	13.52885			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.20772		100.00000	6.19235			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.15188		0.00000	100.13220			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.32684		0.00000	101.30738			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.01298		0.00000	100.03736			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.46645		0.00000	100.44851			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	99.82565		0.00000	99.80825			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond	0.00000	100.45299		0.00000	100.43681			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	100.49917		0.00000	100.48134			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.93814		0.00000	100.91827			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.42608		0.00000	100.40626			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.16439		0.00000	101.14420			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES18	On 05/02/2018	Spot Bond	0.00000	100.74735		0.00000	100.72696			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.07946		0.00000	100.01220			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	101.10622		0.00000	101.08852			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.91253		0.00000	100.89279			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000	101.92099		0.00000	101.90498			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.26719		0.00000	100.24731			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.13633		0.00000	100.11554			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.20566		0.00000	100.18573			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	101.00153		0.00000	100.97326			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	102.10863		0.00000	102.07740			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	101.34501		0.00000	101.31228			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	101.20528		0.00000	101.17595			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	101.20528		0.00000	101.17595			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	102.14246		0.00000	102.11322			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	102.40502		0.00000	102.37230			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.11088		0.00000	100.03649			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	103.51413		12.35000	103.47987			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.09362		0.00000	100.02300			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.41708		100.00000	13.38348			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.08698		0.00000	100.01837			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.53026		0.00000	100.50846			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	101.17832		0.00000	101.15637			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	101.01862		0.00000	100.99683			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPG02	On 25/11/2014	Spot Bond	0.00000		100.39744		0.00000	100.37338			0.00	10,200,000	3,400,000.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.33045		100.00000	2.32474			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		10.11713		100.00000	10.09207			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		23.30036		100.00000	23.24202			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.81764		100.00000	13.80071			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		18.63364		100.00000	18.58698			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		104.68183		0.00000	104.63738			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		101.83619		0.00000	101.79318			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.61000		105.74788		9.58500	105.84889			195,083,000,000.00	20,300,000	600,000,000.00
RW23	On 10/12/2023	Spot Bond	9.66500		101.46356		9.64500	101.56106			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.09500		103.75217		10.07000	103.91572			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		97.66528		0.00000	97.77614			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.28000		109.28867		8.27500	109.27652			0.00	0	1,600,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.38200		0.00000	100.36010			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.72000		102.52177		9.71500	102.51035			52,488,000,000,000.00	5,400,000,000	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.94220		0.00000	100.92109			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		99.93944		0.00000	99.91912			0.00	0	400,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.93188		0.00000	100.91015			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.96763		0.00000	100.94555			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.94792		0.00000	100.92625			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	8.13000		104.58081		8.12500	104.56348			162,600,000,000.00	20,000,000	1,080,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.51000		99.88637		9.50500	99.87709			190,200,000,000.00	20,000,000	400,000,000.00
SBK11	On 09/04/2014	Spot Bond	2.60000		133.65237		2.60000	133.63059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN27	On 15/09/2015	Spot Bond	8.49000	106.89484		8.48500	106.87756			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.35000	107.09798		8.34500	107.08107			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.28000	107.19975		8.27500	107.18302			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	9.07000	97.56318		9.06500	97.55378			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.42500	106.98909		8.42000	106.97198			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.39000	107.03989		8.38500	107.02287			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	99.94536		0.00000	99.92706			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.16012		0.00000	100.14676			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	99.76649		0.00000	99.74288			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.32846		0.00000	101.30776			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.72000	100.34362		8.71500	100.33491			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.19742		0.00000	101.17876			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	99.81194		0.00000	99.79288			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	103.90460		0.00000	103.88525			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.46000	105.96304		9.43500	106.06886			0.00	0	110,000,000.00
SBS20	On 15/05/2026	Spot Bond	10.19500	102.27727		10.18500	102.31760			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.53696		0.00000	100.51514			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.01103		0.00000	100.99369			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.62102		0.00000	100.60143			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.10207		0.00000	103.08253			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	9.01000	102.10108		9.00500	102.09657			1,637,117,000,000.00	181,700,000	1,000,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	9.05884		100.00000	9.03857			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	10.01500	101.31606		9.99500	101.41355			0.00	0	1,000,000,000.00
SBS3	On 25/05/2026	Spot Bond	9.24500	94.89662		9.23500	94.94145			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS4	On 16/11/2021	Spot Bond	10.01000		95.35012		9.98500	95.44993			23,023,000,000.00	2,300,000	22,400,000.00
SBS9	On 07/07/2016	Spot Bond	8.21000		108.70718		8.20500	108.69385			1,642,000,000.00	200,000	51,300,000.00
SBSI11	On 07/12/2023	Spot Bond	2.46000		261.58488		2.46000	261.54326			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.70000		123.77393		1.70000	123.75677			595,000,000,000.00	350,000,000	350,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		105.12000		0.00000	105.12000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		10.71083		100.00000	10.68431			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.27000		121.83763		2.27000	121.81882			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.88775		6.50000	102.86967			0.00	0	10,000,000,000.00
SHS01	On 15/12/2016	Spot Bond	0.00000		99.91360		0.00000	99.89273			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		101.38750		0.00000	101.36722			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		103.15088		0.00000	103.12981			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.70000		99.15285		9.69500	99.14066			208,550,000,000.00	21,500,000	20,700,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.98369		0.00000	100.96375			0.00	2,077,600,000	2,824,940,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		101.14812		0.00000	101.12762			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		99.79972		0.00000	99.77974			0.00	93,000,000	31,000,000.00
SHS09	On 21/12/2014	Spot Bond	0.00000		99.82968		0.00000	99.81236			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.65604		0.00000	100.63859			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS11U	On 19/11/2016	Spot Bond	100.00000	9.09985	100.00000	9.07706					0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.03733	0.00000	100.01860					0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.33000	103.53077	8.32500	103.51841				28,988,400,000,000.00	3,480,000,000	1,740,000,000.00	
SLI3	On 15/08/2023	Spot Bond	9.51000	97.76479	9.50500	97.75713					0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	9.02000	97.70833	9.01500	97.69905				33,554,400,000,000.00	3,720,000,000	1,860,000,000.00	
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.45633	0.00000	100.43757					0.00	258,000,000	86,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.40326	0.00000	100.38357					0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.53000	0.00000	100.51095					0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.40617	0.00000	100.38634					0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.86068	0.00000	100.84005					0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.77000	103.73624	8.76500	103.72210					0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	101.17402	0.00000	101.15503					0.00	93,000,000	31,000,000.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.31590	0.00000	101.39363					0.00	1,400,000,000	1,200,000,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000	101.01245	0.00000	100.99276					0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.99000	94.63447	9.96500	94.71514				56,943,000,000.00	5,700,000	2,461,300,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000	100.22277	0.00000	100.20137					0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	101.54471	0.00000	101.52344					0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.84849	0.00000	100.82765					0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.91800	87.25899	9.89300	87.34786					0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.98000	86.98194	9.95500	87.07028					0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.78000	102.68790	7.74000	102.69617					0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.45500	91.41953	9.42500	91.52060					0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	99.92091	0.00000	99.90107					0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.85000	98.20384	8.84500	98.19497					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN010	On 15/09/2015	Spot Bond	7.93000	107.71062		7.92500	107.69482			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.70000	101.81833		2.70000	101.80142			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.86000	98.51410		8.85500	98.50939			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.53733		0.00000	100.52036			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.40309		0.00000	100.37705			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000	100.31768		0.00000	100.29714			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.96500	106.18090		9.95500	106.22592			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.19618		0.00000	100.17718			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	99.53745		0.00000	99.51800			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	99.92536		0.00000	99.90660			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.17500	74.85210		10.15000	74.99323			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000	100.20184		0.00000	100.18100			0.00	30,000,000,000	15,000,000,000.00
SSN023	On 16/01/2019	Spot Bond	0.00000	100.89597		0.00000	100.87834			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.94640		0.00000	100.92600			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	100.00000	1.44883		100.00000	1.44499			1,500,000,000,000,000.00	15,000,000,000	15,000,000,000.00
SY1042	On 11/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond	0.00000	99.94085		0.00000	99.92607			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond	0.00000	99.40861		0.00000	99.39383			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond	0.00000	99.30460		0.00000	99.28980			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000	99.30482		0.00000	99.29003			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond	0.00000	99.16734		0.00000	99.15133			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond	0.00000	99.04153		0.00000	99.02555			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000	99.02552		0.00000	99.00955			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1052	On 16/05/2014	Spot Bond	0.00000	98.99268		0.00000	98.97669			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000	98.99409		0.00000	98.97812			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000	98.92824		0.00000	98.91224			0.00	0	0.00
SY1055	On 19/03/2014	Spot Bond	0.00000	99.67010		0.00000	99.66510			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000	98.89459		0.00000	98.87857			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	98.80358		0.00000	98.78742			0.00	0	0.00
SY1058	On 03/04/2014	Spot Bond	0.00000	99.68051		0.00000	99.66454			0.00	0	0.00
SY1060	On 07/04/2014	Spot Bond	0.00000	99.61533		0.00000	99.59930			0.00	0	0.00
SY1062	On 11/04/2014	Spot Bond	0.00000	99.55155		100.00000	92.63959			0.00	5,200,000,000	5,200,000,000.00
SY1063	On 10/06/2014	Spot Bond	0.00000	98.58294		100.00000	80.39648			0.00	15,000,000,000	5,000,000,000.00
SZ18	On 30/09/2015	Spot Bond	7.49000	106.61861		7.48500	106.60460			4,194,400,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	9.14500	103.05017		9.13500	103.09483			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	78.81532		100.00000	78.65414			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	60.84508		100.00000	60.69441			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	26.97982		100.00000	26.91225			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	7.34000	99.87949		7.30000	99.86020			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.83720		0.00000	100.81924			0.00	93,000,000	31,000,000.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.69864		0.00000	100.68059			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.38935		0.00000	100.37256			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.19731		0.00000	100.17820			0.00	400,000,000	200,000,000.00
TFS119	On 25/04/2014	Spot Bond	0.00000	99.39420		0.00000	99.37977			0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000	83.89310		0.00000	84.59340			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.33656		0.00000	100.31991			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	100.00000	6.77048		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
TFS123	On 20/03/2019	Spot Bond	100.00000		1.13590	100.00000	100.00000				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.69476	0.00000	100.67675				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.28000		101.95430	8.27500	101.94213				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.89454	0.00000	100.87513				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.92317	0.00000	100.90321				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.17378	7.83000	101.15231				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.87879	0.00000	100.85968				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.91457	0.00000	100.89479				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.85651	0.00000	100.83567				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.87879	0.00000	100.85968				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.91457	0.00000	100.89479				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		101.07455	7.16000	101.05492				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.98468	0.00000	100.96354				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.97896	0.00000	100.95793				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		101.11608	0.00000	101.09241				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		101.09753	0.00000	101.07421				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		101.65617	0.00000	101.62202				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		101.59243	0.00000	101.55953				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.87736	0.00000	100.85828				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.92317	0.00000	100.90321				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.25889	8.73000	101.23500				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.87307	0.00000	100.85406				0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.91457	0.00000	100.89479				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A6	On 18/07/2041	Spot Bond	9.38000	97.04156		9.37500	97.03410			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.98753		0.00000	100.96634			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.97181		0.00000	100.95091			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	101.11323		0.00000	101.08961			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	101.10752		0.00000	101.08402			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	101.55700		0.00000	101.52479			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	101.56267		0.00000	101.53035			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.93107		0.00000	100.91133			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.62129		101.06155	6.60474			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.87307		0.00000	100.85406			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	109.65573		0.00000	109.63641			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	101.00183		0.00000	100.98036			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	101.05898		0.00000	101.03641			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	101.66182		0.00000	101.62757			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.33564		0.00000	101.31709			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.90942		0.00000	100.89009			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.92385		0.00000	100.90425			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.90942		0.00000	100.89009			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.92385		0.00000	100.90425			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.93107		0.00000	100.91133			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.90075		0.00000	100.88159			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.92385		0.00000	100.90425			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.00323		0.00000	100.98212			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.00323		0.00000	100.98212			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.00323		0.00000	100.98212			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.11862		0.00000	101.09531			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.14745		0.00000	101.12359			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.11141		0.00000	101.08824			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.68704		0.00000	101.65288			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.72294		0.00000	101.68810			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.70858		0.00000	101.67401			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.78000	107.70006		8.77500	107.68005			354,712,000,000.00	40,400,000	1,010,000,000.00
TL20	On 22/02/2020	Spot Bond	8.37000	89.53196		8.34000	89.63900			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.58000	105.11567		8.57500	105.10695			40,326,858,000,000.00	4,700,100,000	13,123,800,000.00
TN20	On 17/09/2020	Spot Bond	9.51000	104.63857		9.48500	104.73471			149,313,657,000,000.00	15,700,700,000	15,874,300,000.00
TN23	On 06/11/2023	Spot Bond	9.59500	111.26584		9.57500	111.36748			227,209,600,000,000.00	23,680,000,000	10,640,000,000.00
TN25	On 19/08/2025	Spot Bond	9.69500	99.26103		9.68500	99.30271			261,958,900,000,000.00	27,020,000,000	14,410,000,000.00
TN27	On 14/11/2027	Spot Bond	9.69000	97.01057		9.68000	97.05698			161,260,980,000,000.00	16,642,000,000	7,284,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.72279		0.00000	100.70521			0.00	0	800,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.34052		0.00000	100.32109			0.00	786,229,000	1,928,729,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.57613		0.00000	100.55755			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.48295		0.00000	100.46331			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.49588		0.00000	100.47572			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.49716		0.00000	100.47695			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.56069		0.00000	100.53793			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.69243		0.00000	100.66437			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.06858		0.00000	101.04992			0.00	93,000,000	31,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.15504		0.00000	101.13580			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.18247		0.00000	101.16281			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.37549		10.00000	100.34862			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.36612		9.75000	100.33993			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.36809		100.00000	10.34136			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	99.50035		0.00000	99.48566			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	99.38649		0.00000	99.37189			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	99.06786		0.00000	99.05282			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	98.88770		0.00000	98.87306			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000	99.91104		0.00000	99.89621			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000	99.68854		0.00000	99.67371			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	96.80197		0.00000	96.78614			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000	99.27510		0.00000	99.26031			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	96.09668		0.00000	96.08069			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	95.92292		0.00000	95.90712			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	98.63336		0.00000	98.61818			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	97.95288		0.00000	97.93737			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	94.81317		0.00000	94.79665			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	97.49739		0.00000	97.48025			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	93.71335		0.00000	93.69418			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	97.29158		0.00000	97.27465			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	93.62776		0.00000	93.61297			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	93.36316		0.00000	93.34452			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.42276		100.00000	12.39164			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC02U	On 17/04/2014	Spot Bond	100.00000		94.03644	100.00000	93.80135				0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000		100.89836	0.00000	100.88338				0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond	0.00000		100.86841	0.00000	100.85344				0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond	0.00000		100.83847	0.00000	100.82349				0.00	0	0.00
TWC03U	On 15/04/2014	Spot Bond	100.00000		94.62602	100.00000	94.38827				0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond	0.00000		100.79355	0.00000	100.77858				0.00	0	0.00
TWC041	On 12/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond	0.00000		100.76360	0.00000	100.74863				0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond	0.00000		100.38696	0.00000	100.37084				0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000		100.39015	0.00000	100.37335				0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000		100.35712	0.00000	100.34089				0.00	0	0.00
TWC046	On 09/04/2014	Spot Bond	100.00000		96.09021	100.00000	93.11224				0.00	0	0.00
TWC43U	On 12/03/2014	Spot Bond	100.00000		68.47502	100.00000	68.47501				0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000		100.95967	0.00000	100.94253				0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000		100.44088	0.00000	100.42251				0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	0.00000		100.84460	0.00000	100.82952				0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000		100.39288	0.00000	100.37651				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.71000		105.27055	9.68500	105.37201				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		101.05177	0.00000	101.03350				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		101.03919	0.00000	101.01739				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		101.48385	0.00000	101.45963				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	10.01000		100.54058	10.00500	100.52838				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		101.16672	0.00000	101.14967				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC03	On 26/09/2014	Spot Bond	0.00000	101.20626		0.00000	101.18876			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.61173		0.00000	100.59241			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.63241		0.00000	100.61244			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.63335		0.00000	100.61335			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	101.31024		0.00000	101.29122			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	101.35074		0.00000	101.33118			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.39000	113.82091		7.38500	113.80882		437,635,800,000,000.00	59,220,000,000	29,617,500,000.00	
WS05	On 01/08/2018	Spot Bond	1.48000	232.41378		1.48000	232.38296		17,760,000,000,000.00	12,000,000,000	3,000,000,000.00	
WSP1	On 28/05/2015	Spot Bond	7.33000	104.51203		7.32500	104.49702			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.17500	104.90034		8.17000	104.89120		142,245,000,000,000.00	17,400,000,000	8,700,000,000.00	
WSP3	On 28/05/2019	Spot Bond	8.46500	104.82858		8.46000	104.82559			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.82000	103.45823		8.79000	103.57564			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.85000	103.39859		8.82500	103.50587		44,250,000,000,000.00	5,000,000,000	2,500,000,000.00	
Z014	On 30/06/2015	Spot Bond	6.98000	91.47735		6.97500	91.46576			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	6.56000	99.69540		6.52000	99.67950			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.57000	98.09307		6.53000	98.08724			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.91000	89.70728		6.90500	89.69748			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.55000	95.51048		6.51000	95.51995			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.98000	91.46002		6.97500	91.44844			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.85500	65.23577		7.85000	65.23929			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	32.92511		100.00000	32.86265			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	17.42768		100.00000	17.39461			0.00	0	0.00
Total for j-Bonds :										1.36e+017	6,023,134,800	68 171 923 100.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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Grand Total: 1.36e+017 6,023,228,779 68 176 062 145.00