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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 26/03/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 26/03/2014	Any day expiry		10.68240	10.68240		10.78230	10.78230		14.62	64,094,400.00	6,000	0.00
\$ / R	On 27/03/2014	Any day expiry		10.67960	10.67960		10.78230	10.78230		14.15	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Put	125.81410	0.12581	56.05100	0.05605	125.814	17.65	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Call	0.00240	0.00000	0.01130	0.00001	0.002	46.24	0.00	0	500.00
\$ / R	On 31/03/2014	Any day expiry		10.68280	10.68280		10.78730	10.78730		13.02	0.00	0	0.00
\$ / R	On 31/03/2014	Any day expiry	10.70	Call	56.74830	0.05675	127.56530	0.12757	56.748	13.02	0.00	0	500.00
\$ / R	On 31/03/2014	Any day expiry	10.92	Call	9.58460	0.00958	29.37160	0.02937	9.585	15.00	0.00	0	1,500.00
\$ / R	On 31/03/2014	Any day expiry	11.00	Call	4.75220	0.00475	16.13690	0.01614	4.752	15.73	0.00	0	500.00
\$ / R	On 01/04/2014	Any day expiry		10.68450	10.68450		10.78900	10.78900		13.29	0.00	0	0.00
\$ / R	On 02/04/2014	Any day expiry		10.68620	10.68620		10.79060	10.79060		13.48	0.00	0	0.00
\$ / R	On 02/04/2014	Any day expiry	10.68	Call	83.22400	0.08322	154.17080	0.15417	83.224	13.57	0.00	0	10,000.00
\$ / R	On 02/04/2014	Any day expiry	10.72	Call	64.99630	0.06500	127.19890	0.12720	64.996	13.66	0.00	0	400.00
\$ / R	On 08/04/2014	Any day expiry		10.69630	10.69630		10.77100	10.77100		13.14	0.00	0	0.00
\$ / R	On 08/04/2014	Any day expiry	10.77	Call	77.20210	0.07720	0.00000	0.00000	77.202	13.63	390,000.00	3,000	3,000.00
\$ / R	On 08/04/2014	Any day expiry	11.05	Call	21.80200	0.02180	0.00000	0.00000	21.802	15.61	108,000.00	3,000	3,000.00
\$ / R	On 25/04/2014	Any day expiry		10.72500	10.72500		10.82990	10.82990		13.17	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.00280	0.00000	0.00260	0.00000	0.003	21.86	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	789.02820	0.78903	892.63280	0.89263	789.028	13.67	0.00	0	6,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	205.46110	0.20546	151.86580	0.15187	205.461	13.43	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	5.92580	0.00593	9.00840	0.00901	5.926	19.88	0.00	0	500.00
\$ / R	On 26/05/2014	Any day expiry			10.77770	10.77770	10.88330	10.88330		13.54	0.00	0	10,150.00
\$ / R	On 27/05/2014	Any day expiry			10.77940	10.77940	10.88500	10.88500		13.58	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.07900	0.00008	0.06350	0.00006	0.079	18.96	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	672.86740	0.67287	769.71300	0.76971	672.867	12.78	0.00	0	5,500.00
\$ / R	On 28/05/2014	Any day expiry			10.78120	10.78120	10.88690	10.88690		13.61	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	252.91120	0.25291	203.91540	0.20392	252.911	13.61	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	25.86450	0.02586	32.95160	0.03295	25.864	19.54	0.00	0	500.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.81000	10.81000	10.91660	10.91660		13.79	826,586,650.00	76,465	1,465,938.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.62480	0.00062	0.50650	0.00051	0.625	17.30	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	0.92980	0.00093	0.73240	0.00073	0.930	16.83	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	0.98450	0.00098	0.77540	0.00078	0.985	16.76	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	14.42850	0.01443	10.93580	0.01094	14.428	13.68	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	15.94130	0.01594	11.86190	0.01186	15.941	13.64	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	29.18480	0.02918	21.91360	0.02191	29.185	13.35	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	31.97290	0.03197	24.09280	0.02409	31.973	13.30	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	32.95180	0.03295	24.85970	0.02486	32.952	13.29	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	46.84630	0.04685	35.83790	0.03584	46.846	13.11	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	49.58570	0.04959	38.02090	0.03802	49.586	13.08	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	136.80060	0.13680	105.78160	0.10578	136.801	13.32	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	163.34780	0.16335	128.34600	0.12835	163.348	13.43	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	188.46930	0.18847	149.98470	0.14998	188.469	13.52	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	197.32930	0.19733	157.67390	0.15767	197.329	13.55	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.81	Call	277.27670	0.27728	334.41250	0.33441	277.277	13.82	0.00	0	100.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	332.36460	0.33236	273.92260	0.27392	332.365	14.15	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.91	Put	338.75710	0.33876	279.73640	0.27974	338.757	14.19	0.00	0	100.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	224.85190	0.22485	270.15790	0.27016	224.852	14.34	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	208.59230	0.20859	251.16740	0.25117	208.592	14.52	0.00	0	14,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	398.59230	0.39859	334.56740	0.33457	398.592	14.52	80,117.05	201	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Call	205.48320	0.20548	247.52790	0.24753	205.483	14.56	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Put	405.48320	0.40548	340.92790	0.34093	405.483	14.56	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	202.42270	0.20242	243.94030	0.24394	202.423	14.60	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	179.54260	0.17954	217.03570	0.21704	179.543	14.89	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	174.24860	0.17425	210.78910	0.21079	174.249	14.97	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	171.66150	0.17166	207.73340	0.20773	171.662	15.00	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	159.31890	0.15932	193.12090	0.19312	159.319	15.19	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	154.64730	0.15465	187.57470	0.18757	154.647	15.26	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	100.73110	0.10073	122.23110	0.12223	100.731	16.43	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	790.73110	0.79073	705.63110	0.70563	790.731	16.43	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	88.08690	0.08809	106.95970	0.10696	88.087	16.84	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	53.27290	0.05327	64.87860	0.06488	53.273	18.48	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,243.27290	1.24327	1,148.27860	1.14828	1,243.273	18.48	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	50.18560	0.05019	61.08770	0.06109	50.186	18.68	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	40.34160	0.04034	48.98540	0.04899	40.342	19.44	0.00	0	15,489.00
\$ / R	On 18/06/2014	Any day expiry			10.81900	10.81900	10.92580	10.92580		13.78	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.83520	10.83520	10.94250	10.94250		14.01	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.51540	0.00052	0.42690	0.00043	0.515	18.36	0.00	0	4,700.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	311.91130	0.31191	369.47790	0.36948	311.911	13.96	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.84060	10.84060	10.94830	10.94830		14.00	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	287.96060	0.28796	239.20300	0.23920	287.961	13.91	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	50.62750	0.05063	59.49410	0.05949	50.628	19.77	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			10.89360	10.89360	11.00180	11.00180		14.37	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	1.50790	0.00151	1.21810	0.00122	1.508	18.01	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	396.85070	0.39685	455.29820	0.45530	396.851	14.22	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.89550	10.89550	11.00370	11.00370		14.39	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	313.74770	0.31375	264.93460	0.26493	313.748	14.20	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	496.46660	0.49647	431.25870	0.43126	496.467	15.02	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	108.26970	0.10827	124.01010	0.12401	108.270	18.32	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	69.84070	0.06984	79.38980	0.07939	69.841	20.10	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			10.94090	10.94090	11.04960	11.04960		14.64	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	140.05830	0.14006	116.42040	0.11642	140.058	13.57	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	145.82410	0.14582	164.39020	0.16439	145.824	18.08	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.95040	10.95040	11.05920	11.05920		14.63	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	332.68000	0.33268	283.77880	0.28378	332.680	14.32	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	88.33850	0.08834	98.35110	0.09835	88.339	20.37	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.95230	10.95230	11.06110	11.06110		14.62	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	3.06600	0.00307	2.46110	0.00246	3.066	17.78	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	413.36730	0.41337	466.56040	0.46656	413.367	14.65	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.98640	10.98640	11.09550	11.09550		14.76	21,972.80	2	16,511.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	11.73390	0.01173	9.17240	0.00917	11.734	16.75	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	13.41870	0.01342	10.72090	0.01072	13.419	16.53	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	13.87440	0.01387	11.14350	0.01114	13.874	16.48	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	16.38360	0.01638	13.23850	0.01324	16.384	16.22	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	57.31360	0.05731	48.16460	0.04816	57.314	14.15	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	84.20250	0.08420	68.17950	0.06818	84.203	13.78	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	120.19180	0.12019	99.40740	0.09941	120.192	13.69	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	124.57450	0.12457	103.24440	0.10324	124.575	13.68	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	129.07500	0.12908	107.19560	0.10720	129.075	13.67	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	166.83540	0.16684	140.57600	0.14058	166.835	13.60	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	205.91080	0.20591	172.38930	0.17239	205.911	13.68	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	225.89700	0.22590	187.07430	0.18707	225.897	13.78	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	282.20400	0.28220	315.43850	0.31544	282.204	16.23	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	191.62860	0.19163	213.31290	0.21331	191.629	17.70	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	157.22780	0.15723	174.71870	0.17472	157.228	18.49	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	148.57850	0.14858	164.95300	0.16495	148.579	18.73	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	144.49470	0.14449	160.34020	0.16034	144.495	18.84	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	139.60330	0.13960	154.81520	0.15482	139.603	18.99	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	113.88060	0.11388	125.75390	0.12575	113.881	19.89	0.00	0	10,000.00
\$ / R	On 26/09/2014	Any day expiry			11.00720	11.00720	11.11650	11.11650		14.79	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	347.41800	0.34742	298.38610	0.29839	347.418	14.36	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	103.31290	0.10331	113.06620	0.11307	103.313	20.77	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			11.01290	11.01290	11.12230	11.12230		14.78	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	6.31130	0.00631	4.07100	0.00407	6.311	18.09	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	487.86640	0.48787	542.22440	0.54222	487.866	14.70	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			11.07420	11.07420	11.18490	11.18490		15.21	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	363.75900	0.36376	314.03830	0.31404	363.759	14.53	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	124.93850	0.12494	134.02410	0.13402	124.939	21.09	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			11.08650	11.08650	11.19750	11.19750		15.23	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	139.12270	0.13912	116.17850	0.11618	139.123	13.96	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	293.67980	0.29368	321.42280	0.32142	293.680	17.32	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			11.12950	11.12950	11.24130	11.24130		15.29	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	374.87660	0.37488	324.04480	0.32404	374.877	14.64	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	148.10970	0.14811	149.29420	0.14929	148.110	22.10	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.16420	11.16420	11.27680	11.27680		15.55	11,164,200.00	1,000	32,370.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	35.15300	0.03515	29.79360	0.02979	35.153	15.71	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	58.28060	0.05828	49.62680	0.04963	58.281	15.13	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	92.61900	0.09262	79.31110	0.07931	92.619	14.56	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	105.59160	0.10559	90.58880	0.09059	105.592	14.39	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	123.20190	0.12320	105.94810	0.10595	123.202	14.19	0.00	0	17,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	214.61910	0.21462	184.54580	0.18455	214.619	14.17	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	271.14300	0.27114	235.60350	0.23560	271.143	14.26	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	331.27030	0.33127	287.70310	0.28770	331.270	14.42	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	389.51990	0.38952	338.65830	0.33866	389.520	14.69	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	447.08780	0.44709	392.40960	0.39241	447.088	14.94	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	485.72170	0.48572	428.69290	0.42869	485.722	15.10	0.00	0	42,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	543.49870	0.54350	483.23020	0.48323	543.499	15.32	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Put	549.43660	0.54944	488.85370	0.48885	549.437	15.35	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	604.17140	0.60417	540.81350	0.54081	604.171	15.55	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	341.34450	0.34134	370.12910	0.37013	341.344	17.48	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	290.76200	0.29076	314.80560	0.31481	290.762	18.17	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	199.38200	0.19938	215.34250	0.21534	199.382	19.82	0.00	0	47,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	193.61920	0.19362	209.03100	0.20903	193.619	19.96	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	177.74340	0.17774	191.64480	0.19164	177.743	20.38	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	176.10090	0.17610	189.84460	0.18984	176.101	20.43	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	124.68470	0.12468	140.77050	0.14077	124.685	25.72	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.17040	11.17040	11.28310	11.28310		15.43	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	380.84810	0.38085	329.71610	0.32972	380.848	14.67	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	160.86930	0.16087	164.53160	0.16453	160.869	22.49	0.00	0	500.00
\$ / R	On 28/01/2015	Any day expiry			11.26390	11.26390	11.37740	11.37740		15.79	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	394.90320	0.39490	348.50540	0.34851	394.903	14.82	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	196.96810	0.19697	198.68870	0.19869	196.968	23.83	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.32460	11.32460	11.43810	11.43810		15.94	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	401.64480	0.40164	359.43820	0.35944	401.645	14.88	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	222.16200	0.22216	224.13570	0.22414	222.162	24.35	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.36570	11.36570	11.47920	11.47920		16.05	0.00	0	50.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	178.73700	0.17874	162.20700	0.16221	178.737	14.60	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	453.84370	0.45384	407.11090	0.40711	453.844	15.10	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	244.84270	0.24484	248.27140	0.24827	244.843	22.91	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.38950	11.38950	11.50310	11.50310		16.16	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	409.13570	0.40914	369.62470	0.36962	409.136	14.97	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	237.20250	0.23720	250.60480	0.25060	237.203	24.89	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.46630	11.46630	11.58050	11.58050		16.34	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	416.96550	0.41697	377.95440	0.37795	416.966	15.12	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	243.82460	0.24382	271.39230	0.27139	243.825	24.78	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.53660	11.53660	11.65060	11.65060		16.58	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	422.53720	0.42254	384.97980	0.38498	422.537	15.23	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	241.53530	0.24154	262.93640	0.26294	241.535	24.64	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.58270	11.58270	11.69650	11.69650		16.68	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.60940	11.60940	11.72310	11.72310		16.71	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	427.17530	0.42718	390.84250	0.39084	427.175	15.31	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	235.96330	0.23596	251.34740	0.25135	235.963	24.59	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.68940	11.68940	11.80290	11.80290		16.90	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	430.69620	0.43070	395.89540	0.39590	430.696	15.38	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	241.68390	0.24168	265.00490	0.26500	241.684	24.36	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.75970	11.75970	11.87300	11.87300		16.99	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	432.65540	0.43266	398.11740	0.39812	432.655	15.41	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	240.90290	0.24090	258.46430	0.25846	240.903	24.34	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.83730	11.83730	11.95040	11.95040		17.14	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	433.95420	0.43395	400.05820	0.40006	433.954	15.43	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	245.51180	0.24551	265.64160	0.26564	245.512	24.23	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.91010	11.91010	12.02290	12.02290		17.21	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	434.41380	0.43441	401.59820	0.40160	434.414	15.44	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	254.69860	0.25470	277.88620	0.27789	254.699	24.01	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.97800	11.97800	12.09060	12.09060		17.35	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	432.74530	0.43275	407.45620	0.40746	432.745	15.41	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	245.38130	0.24538	267.55940	0.26756	245.381	24.08	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			12.04100	12.04100	12.15350	12.15350		17.40	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	434.84720	0.43485	410.21430	0.41021	434.847	15.45	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	233.30350	0.23330	252.00830	0.25201	233.303	23.97	0.00	0	300.00
\$ / R MAXI	On 01/04/2014	Any day expiry			10.68450	10.68450	10.78900	10.78900		13.29	0.00	0	0.00
\$ / R MAXI	On 01/04/2014	Any day expiry	10.78	Put	13,383.86540	0.13384	7,595.06290	0.07595	13,383.865	14.00	0.00	0	50.00
\$ / R MAXI	On 05/05/2014	Any day expiry			10.74200	10.74200	10.84710	10.84710		15.69	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.81000	10.81000	10.91660	10.91660		13.79	648,600.00	60	1,295.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	35,170.29200	0.35170	29,153.63250	0.29154	35,170.292	14.26	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.98640	10.98640	11.09550	11.09550		14.76	0.00	0	82.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.16420	11.16420	11.27680	11.27680		15.44	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.89310	17.89310	18.03210	18.03210		13.50	7,515,102.00	420	35,731.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	8.78990	0.00879	7.81980	0.00782	8.790	18.02	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	50.57740	0.05058	40.33070	0.04033	50.577	13.53	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	64.14880	0.06415	52.24930	0.05225	64.149	13.28	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	91.49750	0.09150	76.60330	0.07660	91.498	12.89	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	160.41630	0.16042	129.40490	0.12940	160.416	12.87	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	451.81840	0.45182	391.28020	0.39128	451.818	13.50	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	817.17240	0.81717	729.57940	0.72958	817.172	14.51	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	83.87780	0.08388	106.92950	0.10693	83.878	16.24	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	65.20930	0.06521	83.43570	0.08344	65.209	16.64	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.17190	18.17190	18.31450	18.31450		14.09	999,454.50	55	8,276.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.45140	18.45140	18.59870	18.59870		14.68	0.00	0	5,460.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	943.05320	0.94305	872.82760	0.87283	943.053	14.75	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 23/01/2015	Any day expiry			18.59060		18.59060		18.73840	18.73840		14.88	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	792.72120		0.79272	730.62950	0.73063	792.721		14.46	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	950.32620		0.95033	882.19850	0.88220	950.326		14.77	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,028.19610		1.02820	957.16950	0.95717	1,028.196		14.92	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	408.32580		0.40833	446.81090	0.44681	408.326		17.76	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	324.43140		0.32443	355.21510	0.35522	324.431		18.41	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	322.23680		0.32224	352.81490	0.35281	322.237		18.43	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.76490		18.76490	18.91310	18.91310			15.02	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10566		0.10566	0.10683	0.10683			14.80	2,641.63	25	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10745		0.10745	0.10864	0.10864			15.74	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.11135		0.11135	0.11259	0.11259			16.92	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.90500		14.90500	15.05800	15.05800			12.87	43,254,310.00	2,902	86,287.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	37.57520		0.03758	26.30260	0.02630	37.575		12.64	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	42.28200		0.04228	29.94770	0.02995	42.282		12.59	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	82.27950		0.08228	61.89930	0.06190	82.280		12.31	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	145.25600		0.14526	108.95680	0.10896	145.256		12.49	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	327.51170		0.32751	263.68130	0.26368	327.512		12.83	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	70.50090		0.07050	88.36010	0.08836	70.501		16.79	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	67.14780		0.06715	84.13320	0.08413	67.148		16.93	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.14770		15.14770	15.30430	15.30430			13.83	1,545,065.40	102	12,643.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	205.35430		0.20535	173.40250	0.17340	205.354		12.96	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	213.17020		0.21317	180.23800	0.18024	213.170		12.94	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	258.63180		0.25863	294.66590	0.29467	258.632		16.18	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.39400		15.39400	15.55510	15.55510			14.66	0.00	0	5,300.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.67510		15.67510	15.83700	15.83700			15.06	0.00	0	0.00
AlR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL12	On 08/05/2014	Index Future			485.33900		485.33900	483.70300	483.70300				0.00	0	0.00
AL12	On 07/08/2014	Index Future			492.43700		492.43700	490.78400	490.78400				0.00	0	0.00
AL12	On 06/11/2014	Index Future			499.98900		499.98900	498.30700	498.30700				0.00	0	0.00
AL37	On 08/05/2014	Index Future			411.81500		411.81500	411.04000	411.04000				0.00	0	0.00
AL37	On 07/08/2014	Index Future			417.83800		417.83800	417.05700	417.05700				0.00	0	0.00
AL7T	On 08/05/2014	Index Future			484.96800		484.96800	483.29600	483.29600				0.00	0	1.00
AL7T	On 07/08/2014	Index Future			492.06000		492.06000	490.37100	490.37100				0.00	0	0.00
ALBI	On 08/05/2014	Index Future			442.32200		442.32200	441.13600	441.13600				26,539,320.00	6	704.00
ALBI	On 07/08/2014	Index Future			448.79100		448.79100	447.59300	447.59300				0.00	0	0.00
ALBI	On 06/11/2014	Index Future			455.67400		455.67400	454.45500	454.45500				0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.92720		9.92720	9.93270	9.93270			11.82	29,781.60	3	9,858.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	24.41220		0.02441	24.78040	0.02478	24.412		12.44	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	345.45570		0.34546	350.80080	0.35080	345.456		11.69	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	29.94220		0.02994	33.10580	0.03311	29.942		12.74	0.00	0	201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.02490		10.02490		10.03140	10.03140		11.98	0.00	0	10,818.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.12560		10.12560		10.13400	10.13400		12.16	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	149.80560		0.14981		148.65630	0.14866	149.806	12.13	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	452.14400		0.45214		458.17870	0.45818	452.144	12.15	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	209.54150		0.20954		212.91750	0.21292	209.542	12.94	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.24030		10.24030		10.24870	10.24870		12.33	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.67110		9.67110		9.74720	9.74720		13.27	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.80680		9.80680		9.88560	9.88560		13.99	0.00	0	75.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future			165.54910		165.54910		-214.03650	-214.03650			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			796.16100		796.16100		853.23390	853.23390			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			870.44530		870.44530		931.77220	931.77220			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			354.02130		354.02130		474.51360	474.51360			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			761.64060		761.64060		819.08710	819.08710			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			101.51840		101.51840		112.61820	112.61820			0.00	0	5,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.21360		12.21360		12.35300	12.35300		13.34	1,221,360.00	100	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.42370		12.42370		12.56640	12.56640		14.30	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.88090		12.88090		13.03000	13.03000		15.50	0.00	0	125.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.74010		1.74010		1.76050	1.76050		13.84	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.76480		1.76480		1.78530	1.78530		14.42	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			115.87638		115.87638		115.60135	115.60135			0.00	0	0.00
EL28	On 07/08/2014	Bond Future			117.58558		117.58558		117.30911	117.30911			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			9.63929		82.58331		9.67323	82.33175			0.00	0	6,292.00
ES33	On 07/08/2014	Bond Future			9.73955		83.68289		9.77433	83.42948			0.00	0	0.00
ES33	On 06/11/2014	Bond Future			9.83750		81.18329		9.87341	80.92600			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			440.98400		440.98400		439.83200	439.83200			0.00	0	316.00
GOVI	On 07/08/2014	GOVI			447.43400		447.43400		446.27100	446.27100			0.00	0	175.00
GOVI	On 06/11/2014	GOVI			454.29600		454.29600		453.11200	453.11200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 08/05/2014	Bond Future		112.09414	112.09414		111.01635	111.01635			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		112.62046	112.62046		111.52929	111.52929			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		112.02486	112.02486		111.61428	111.61428			0.00	0	57.00
I2038	On 07/08/2014	Bond Future		112.40919	112.40919		111.99528	111.99528			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		108.91398	108.91398		108.18937	108.18937			0.00	0	5,218.00
I2046	On 07/08/2014	Bond Future		110.52037	110.52037		109.78731	109.78731			0.00	0	0.00
I2046	On 06/11/2014	Bond Future		110.88661	110.88661		110.14215	110.14215			0.00	0	0.00
I2050	On 08/05/2014	Bond Future		116.98622	116.98622		116.27919	116.27919			0.00	0	472.00
I2050	On 07/08/2014	Bond Future		117.30392	117.30392		116.58888	116.58888			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		203.29000	203.29000		202.35200	202.35200			0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future		206.28800	206.28800		205.33900	205.33900			0.00	0	90.00
IGOV	On 06/11/2014	Index Future		209.47600	209.47600		208.51100	208.51100			0.00	0	0.00
ILBI	On 08/05/2014	Index Future		550.66100	550.66100		548.12200	548.12200			0.00	0	0.00
ILBI	On 07/08/2014	Index Future		558.60600	558.60600		556.03000	556.03000			0.00	0	210.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future		5.84000	94.16000		5.88000	94.12000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future		5.91000	94.09000		5.95000	94.05000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future		6.16000	93.84000		6.22000	93.78000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future		6.23000	93.77000		6.28000	93.72000			0.00	0	1,500.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future		6.45000	93.55000		6.49000	93.51000			0.00	0	700.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future		6.51000	93.49000		6.56000	93.44000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.92000	93.08000		6.97000	93.03000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		7.21000	92.79000		7.27000	92.73000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		7.48000	92.52000		7.55000	92.45000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		7.69000	92.31000		7.74000	92.26000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		7.87000	92.13000		7.92000	92.08000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		8.05000	91.95000		8.10000	91.90000			0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future		9.27200	9.27200		9.30480	9.30480		9.39	0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future		9.34670	9.34670		9.38200	9.38200		11.38	0.00	0	0.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future		1.37880	1.37880		1.37940	1.37940			0.00	0	835.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future		1.37880	1.37880		1.37930	1.37930			0.00	0	125.00
R / ¥EN	On 13/06/2014	Foreign Exchange Future		9.58090	9.58090	0.10433	9.47860	9.47860		15.29	0.00	0	0.00
R157	On 08/05/2014	Bond Future		6.95191	110.37966		6.98736	110.33237		1.70	0.00	0	24,346.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 07/08/2014	Bond Future			7.19737		111.99400		7.23929	111.94853		1.49	0.00	0	13,000.00
R157	On 06/11/2014	Bond Future			7.51492		106.89844		7.57020	106.85222		1.30	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			8.45040		119.81788		8.49943	119.40249		11.80	39,060,628.88	326	51,509.00
R186	On 08/05/2014	Bond Future	7.50	Call	81.12000		0.08112		75.78000	0.07578	81.120	11.46	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.25	Call	1,195.36000		1.19536		1,085.75000	1.08575	1,195.360	11.71	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	8.40	Call	1,726.38000		1.72638		1,576.08000	1.57608	1,726.380	11.76	0.00	0	1,000.00
R186	On 08/05/2014	Bond Future	8.50	Call	2,149.82000		2.14982		1,970.35000	1.97035	2,149.820	11.80	0.00	0	900.00
R186	On 08/05/2014	Bond Future	8.50	Put	1,729.62000		1.72962		1,965.54000	1.96554	1,729.620	11.80	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.75	Call	3,442.10000		3.44210		3,183.60000	3.18360	3,442.100	11.93	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.80	Put	818.37000		0.81837		962.06000	0.96206	818.370	11.96	0.00	0	900.00
R186	On 08/05/2014	Bond Future	9.00	Put	459.67000		0.45967		556.26000	0.55626	459.670	12.06	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.10	Put	336.87000		0.33687		413.58000	0.41358	336.870	12.12	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Put	205.41000		0.20541		257.85000	0.25785	205.410	12.20	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Put	28.67000		0.02867		42.44000	0.04244	28.670	12.33	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future			8.53736		116.27697		8.58787	115.85820		12.36	0.00	0	100.00
R186	On 07/08/2014	Bond Future	8.92	Put	2,139.87000		2.13987		2,306.93000	2.30693	2,139.870	12.55	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.61786		118.06148		8.67025	117.63623		12.50	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	2,745.33000		2.74533		2,953.58000	2.95358	2,745.330	12.70	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			278.28946		278.28946		276.14112	276.14112			0.00	0	1,912.00
R197	On 07/08/2014	Bond Future			276.57384		276.57384		274.40000	274.40000			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			6.52280		104.73069		6.57061	104.70227		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.90381		101.85133		6.97801	101.82487		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			215.08881		215.08881		214.14226	214.14226		10.29	0.00	0	44,663.00
R202	On 07/08/2014	Bond Future			215.16985		215.16985		214.21418	214.21418		10.28	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 08/05/2014	Bond Future			8.33356		97.95086		8.39820	97.56341		10.13	0.00	0	12,906.00
R2023	On 07/08/2014	Bond Future			8.42979		99.27200		8.49678	98.88066		10.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 06/11/2014	Bond Future			8.52332		96.87511		8.59320	96.47769		10.75	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			7.66208		103.00974		7.72488	102.82590		4.69	2,987,282.46	29	16,949.00
R203	On 08/05/2014	Bond Future	6.84	Call	47.67000		0.04767		38.98000	0.03898	47.670	4.55	0.00	0	29.00
R203	On 08/05/2014	Bond Future	7.40	Call	342.43000		0.34243		294.38000	0.29438	342.430	4.64	0.00	0	16.00
R203	On 07/08/2014	Bond Future			7.81844		104.51627		7.88618	104.33212		4.33	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	220.86000		0.22086		211.27000	0.21127	220.860	4.19	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.98033		101.95559		8.05488	101.76856		4.39	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	378.31000		0.37831		354.72000	0.35472	378.310	4.23	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	453.98000		0.45398		425.91000	0.42591	453.980	4.23	0.00	0	14.00
R203	On 05/02/2015	Bond Future			8.15229		103.58475		8.23471	103.39551		4.11	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,080.66000		1.08066		1,034.93000	1.03493	1,080.660	4.03	0.00	0	55.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 08/05/2014	Bond Future			8.88501		94.81216		8.92883	94.46543			40,958,853.12	432	1,991.00
R2030	On 07/08/2014	Bond Future			8.97433		92.19121		9.01932	91.84160			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			9.05324		93.60654		9.09968	93.25148			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.02149		97.37010		9.05995	97.01698			0.00	0	5,914.00
R2037	On 07/08/2014	Bond Future			9.10384		94.53610		9.14326	94.17997			0.00	0	3,280.00
R2037	On 06/11/2014	Bond Future			9.17651		95.87052		9.21710	95.50890			0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.87910		103.58944		7.93048	103.39371		6.13	0.00	0	31,051.00
R204	On 07/08/2014	Bond Future			8.01360		101.07147		8.06789	100.87523		6.01	0.00	0	300.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,929.74000		1.92974		2,085.05000	2.08505	1,929.740	5.98	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.14254		102.62252		8.20079	102.42324		5.95	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,174.10000		2.17410		2,318.35000	2.31835	2,174.100	5.90	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			9.10741		98.00514		9.14049	97.67225			0.00	0	13,515.00
R2048	On 07/08/2014	Bond Future			9.18222		99.31725		9.21607	98.98172			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.25414		96.41623		9.28901	96.07549			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.15054		98.31988		8.20143	98.09819		7.40	0.00	0	19,048.00
R207	On 07/08/2014	Bond Future			8.27929		96.11668		8.33259	95.89404		7.55	0.00	0	100.00
R207	On 06/11/2014	Bond Future			8.39672		97.59193		8.45318	97.36581		7.55	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.24014		93.07054		8.30550	92.74928		8.96	0.00	0	11,730.00
R208	On 07/08/2014	Bond Future			8.35019		94.43172		8.41830	94.10786		8.87	0.00	0	100.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,187.97000		2.18797		2,402.93000	2.40293	2,187.970	8.82	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.45587		92.48166		8.52741	92.15282		9.12	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,538.11000		2.53811		2,717.38000	2.71738	2,538.110	9.12	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.95702		74.94204		8.99009	74.69213		18.09	0.00	0	25,078.00
R209	On 08/05/2014	Bond Future	8.50	Call	600.59000		0.60059		577.95000	0.57795	600.590	17.84	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	2,018.83000		2.01883		1,931.64000	1.93164	2,018.830	18.09	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	502.66000		0.50266		580.85000	0.58085	502.660	18.42	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	348.05000		0.34805		408.82000	0.40882	348.050	18.51	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	243.40000		0.24340		290.43000	0.29043	243.400	18.59	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	178.27000		0.17827		215.63000	0.21563	178.270	18.66	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.03079		76.03805		9.06458	75.78617		18.25	0.00	0	100.00
R209	On 06/11/2014	Bond Future			9.10036		74.05766		9.13512	73.80189		19.13	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			160.96849		160.96849		160.59127	160.59127			0.00	0	719.00
R210	On 07/08/2014	Bond Future			163.34238		163.34238		162.96342	162.96342			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			127.39642		127.39642		127.40924	127.40924			0.00	0	390.00
R211	On 07/08/2014	Bond Future			127.71100		127.71100		127.72692	127.72692			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 08/05/2014	Bond Future			130.19585		130.19585		130.10811	130.10811			0.00	0	21,797.00
R212	On 07/08/2014	Bond Future			130.39905		130.39905		130.31301	130.31301			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.84478		85.40556		8.89326	85.03620		15.38	0.00	0	21,705.00
R213	On 07/08/2014	Bond Future			8.92391		86.65464		8.97362	86.28183		15.72	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 06/11/2014	Bond Future		9.00008	84.44222		9.05132	84.06370		16.61	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		9.02617	75.92963		9.05914	75.66976		18.18	0.00	0	5,055.00
R214	On 07/08/2014	Bond Future		9.09823	76.94703		9.13192	76.68512		18.56	0.00	0	0.00
R214	On 06/11/2014	Bond Future		9.16737	74.84051		9.20203	74.57453		19.73	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future		21,308.91000	21,308.91000		21,531.11000	21,531.11000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future		4.81020	4.81020		4.78260	4.78260		11.39	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		4.75090	4.75090		4.72430	4.72430		12.07	0.00	0	0.00

**Total for Derivatives :** **1,067,207,739.44**    **94,128**    **3 767 425.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond		0.00000	100.04772		0.00000	99.99996			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.39000	106.26234		7.41500	106.17147			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.13670		0.00000	100.07834			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		9.00000	101.28606		9.04500	101.03482			0.00	0	3,500,000,000.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.70052		0.00000	100.63789			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.80310		0.00000	100.73978			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.86500	97.22310		9.91000	96.98692			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.69000	100.46988		7.71500	100.38446			0.00	0	200,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	101.19384		0.00000	101.13022			0.00	1,500,000,000	1,500,000,000.00
AB09	On 03/05/2017	Spot Bond		9.18500	107.07536		9.24000	106.84761			0.00	0	500,000,000.00
ABCPi2	On 20/09/2014	Spot Bond		1.57000	132.99882		1.57000	132.94516			408,200,000,000.00	260,000,000	130,000,000.00
ABCPi3	On 07/12/2023	Spot Bond		2.43000	262.89978		2.53000	260.75851			388,800,000,000.00	160,000,000	80,000,000.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.68973		0.00000	100.62880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.73085	0.00000	100.67531				0.00	0	2,000,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.27674	0.00000	100.21791				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.28810	0.00000	100.22684				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.29553	0.00000	100.23265				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.46353	0.00000	101.40940				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.15000	103.51472	8.17500	103.42403				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.92446	0.00000	100.85654				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.11500	100.67625	8.14500	100.62879				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.42442	0.00000	100.36703				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.82918	0.00000	100.76572				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.62051	0.00000	101.55404				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	99.67645	0.00000	101.39188				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	99.80255	0.00000	101.67060				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.12562	0.00000	100.01578				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.16261	0.00000	100.09319				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.69188	0.00000	100.57786				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.15788	0.00000	100.03207				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	6.02000	133.50536	6.02000	133.40298				602,000,000,000.00	100,000,000	50,000,000.00
ABLI03	On 15/03/2015	Spot Bond	3.13000	124.99003	3.23000	124.80690				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.32000	114.98917	4.32000	114.91702				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.17000	98.86805	5.17000	98.79901				9,306,000,000,000.00	1,800,000,000	900,000,000.00
ABLI06	On 19/07/2020	Spot Bond	6.17000	101.51132	6.18000	101.38001				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.58500	110.91790	11.64000	110.70072				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	102.41607	0.00000	102.31749				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS3	On 31/03/2018	Spot Bond		0.00000	99.99915		0.00000	99.92292			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00019		0.00000	99.91996			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00028		0.00000	99.91613			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.82000	108.62405		4.82000	108.55150			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	56.79578		100.00000	56.38402			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.17000	165.32637		2.27000	164.21551			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	156.67518		2.76000	156.59666			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.20000	166.92122		2.30000	165.51564			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.09000	169.31657		2.12000	170.66774			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.58125	72.93838		8.63625	72.74740			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.58125	72.93838		8.63625	72.74740			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	90.45000		0.00000	90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.14459		0.00000	100.08284			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	90.81000		0.00000	90.81000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	89.63000		0.00000	89.63000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	90.00000		0.00000	90.00000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	86.48000		0.00000	86.48000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	85.83000		0.00000	85.83000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	101.46709		0.00000	101.40945			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	101.35423		0.00000	101.29775			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	85.45000		0.00000	85.45000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		7.65500	103.14200		7.68500	103.05693			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN52	On 18/05/2016	Spot Bond	0.00000	85.72000	0.00000	85.72000		0.00		0	0.00	
ABN53	On 01/06/2016	Spot Bond	0.00000	88.87000	0.00000	88.87000		0.00		0	0.00	
ABN54	On 14/06/2016	Spot Bond	0.00000	85.88000	0.00000	85.88000		0.00		0	0.00	
ABN55	On 27/06/2017	Spot Bond	0.00000	100.07464	0.00000	100.01865		0.00		0	0.00	
ABN56	On 15/09/2015	Spot Bond	7.68000	108.45488	7.70500	108.35238		0.00		0	0.00	
ABN58	On 16/07/2017	Spot Bond	0.00000	101.41179	0.00000	101.35040		0.00		0	0.00	
ABN59	On 20/07/2016	Spot Bond	0.00000	83.06000	0.00000	83.06000		0.00		0	0.00	
ABN60	On 23/08/2016	Spot Bond	0.00000	83.18000	0.00000	83.18000		0.00		0	0.00	
ABN61	On 31/01/2025	Spot Bond	2.74000	101.71525	2.84000	100.69432		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.77000	146.63688	2.79000	146.22238		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.69000	195.77700	2.72000	194.83426		0.00		0	0.00	
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000	0.00000	95.40000		0.00		0	0.00	
ABN66	On 21/11/2016	Spot Bond	0.00000	81.82000	0.00000	81.82000		0.00		0	0.00	
ABN67	On 28/02/2023	Spot Bond	9.89500	88.12540	9.95500	87.73569		0.00		0	0.00	
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN70	On 28/03/2017	Spot Bond	0.00000	91.28000	0.00000	91.28000		0.00		0	0.00	
ABN71	On 29/03/2016	Spot Bond	0.00000	100.40000	0.00000	100.40000		0.00		0	0.00	
ABN72	On 17/03/2018	Spot Bond	0.00000	102.12017	0.00000	102.78749		0.00		0	0.00	
ABN73	On 03/05/2017	Spot Bond	0.00000	87.71000	0.00000	87.71000		0.00		0	0.00	
ABN74	On 09/05/2018	Spot Bond	0.00000	95.32500	0.00000	95.32500		0.00		0	0.00	
ABN75	On 07/06/2016	Spot Bond	0.00000	110.05000	0.00000	109.64000		0.00		0	0.00	
ABN76	On 21/12/2026	Spot Bond	9.86500	107.40001	9.91000	106.98268		0.00		0	0.00	
ABN78	On 20/06/2016	Spot Bond	0.00000	108.07000	0.00000	107.72000		0.00		0	0.00	
ABN79	On 21/12/2026	Spot Bond	9.81000	107.80787	9.85500	107.38882		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN80	On 31/03/2021	Spot Bond		9.36000	86.81387		9.42000	86.47122			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	99.39000		0.00000	99.39000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	97.04000		0.00000	97.04000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.90500	107.10481		9.95000	106.68872			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	88.01000		0.00000	88.01000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.41770		0.00000	100.35571			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	101.22871		0.00000	101.16487			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.88500	103.63134		8.94000	103.37376			0.00	0	0.00
ABS5	On 01/05/2015	Spot Bond		7.34000	104.41309		7.36500	104.32468			1,174,400,000,000.00	160,000,000	590,000,000.00
ABS6	On 01/06/2020	Spot Bond		9.42000	97.06997		9.46500	96.79667			0.00	0	0.00
ABS7	On 11/09/2026	Spot Bond		10.06500	91.60211		10.11000	91.23387			1,409,100,000,000.00	140,000,000	70,000,000.00
ABS9	On 17/03/2016	Spot Bond		8.04000	102.72032		8.06500	102.60891			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond		2.27000	129.42377		2.27000	129.36409			113,500,000,000.00	50,000,000	50,000,000.00
ABSI2	On 07/12/2023	Spot Bond		2.24000	266.78117		2.34000	264.60608			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.51000	124.71018		1.51000	124.66027			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.32000	124.88125		2.33000	124.73546			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	39.89459		100.00000	46.86833			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.84000	102.73440		11.86500	102.60486			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	101.03060		0.00000	100.95132			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL02U	On 20/03/2018	Spot Bond	100.00000	3.61357	100.00000	3.58737				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	101.05696	0.00000	100.97564				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	101.43043	0.00000	101.32008				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	21.53858	100.00000	21.38242				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	101.00422	0.00000	100.92699				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	62.12304	11.00000	62.06978				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	13.78469	100.00000	13.68475				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.25003	0.00000	100.18208				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.27443	0.00000	100.19978				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.23913	0.00000	100.17417				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.24649	0.00000	100.17952				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.24973	0.00000	100.18186				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	101.32344	0.00000	101.25562				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	101.32344	0.00000	101.25562				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	101.33122	0.00000	101.26301				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.23326	0.00000	100.16992				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	101.33122	0.00000	101.26301				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	101.31565	0.00000	101.24823				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	88.26311	0.00000	88.20713				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.22906	0.00000	100.16685				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.02564	0.00000	100.03902				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL095		On 20/12/2018	Spot Bond	0.00000	100.24213		0.00000	100.17636			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.24927		0.00000	100.18149			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.25217		0.00000	100.18358			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.24630		0.00000	100.17932			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.23327		0.00000	100.16993			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.87500	100.83704		9.92000	100.56137			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	101.25271		0.00000	101.18812			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.94661		0.00000	101.88168			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	81.86661		0.00000	81.80643			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	161.66433		0.00000	162.79433			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	161.66729		0.00000	162.79682			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.23907		0.00000	100.17412			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.80027		0.00000	100.74188			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.80027		0.00000	100.74188			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.65446		0.00000	100.59493			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.23168		0.00000	100.16875			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.22992		0.00000	100.16747			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.29363		0.00000	101.22903			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.58267		0.00000	100.51980			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	101.29368		0.00000	101.22917			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	101.31138		0.00000	101.24431			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	101.94539		0.00000	101.87997			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL142	On 20/12/2014	Spot Bond	0.00000	100.28786	0.00000	100.22554				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	102.34643	0.00000	102.28363				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.13425	0.00000	100.07150				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.23997	0.00000	100.17478				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.23545	0.00000	100.17155				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.21184	0.00000	100.15442				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.20680	0.00000	100.15076				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.21659	0.00000	100.15787				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.23486	0.00000	100.17112				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.22451	0.00000	100.16361				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.21273	0.00000	100.15507				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.21600	0.00000	100.15744				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	100.29867	10.23000	100.21713				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.21907	0.00000	100.15962				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.21422	0.00000	100.15615				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.29246	0.00000	100.21297				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	111.71035	0.00000	111.74777				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.94000	102.13003	9.98500	101.86895				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.23390	0.00000	100.17041				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	111.17462	1.75000	111.15907				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.21570	0.00000	100.15723				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.21610	0.00000	100.15746				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.22743	0.00000	100.16530				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.23471	0.00000	100.17059				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL175	On 20/06/2019	Spot Bond		0.00000	100.22014		0.00000	100.16001			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond		0.00000	100.23325		0.00000	100.16953			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	100.95094		0.00000	100.89286			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	102.33653		0.00000	102.27345			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond		0.00000	102.28196		0.00000	102.22288			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.23616		0.00000	100.17164			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	101.54187		0.00000	101.48136			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.23325		0.00000	100.16953			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	100.22866		0.00000	100.16658			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.24106		0.00000	100.17554			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.24488		0.00000	100.17832			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.21405		0.00000	100.15598			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.21850		0.00000	100.15921			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.24584		0.00000	100.17903			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.24140		0.00000	100.17545			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.25796		0.00000	100.18747			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.22889		0.00000	100.16636			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.25563		0.00000	100.18578			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	102.75897		0.00000	102.69486			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.25796		0.00000	100.18747			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	91.99068		0.00000	91.93610			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.24634		0.00000	100.17904			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	100.24634		0.00000	100.17904			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL203	On 30/01/2023	Spot Bond	0.00000	119.55582	0.00000	120.40598				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	120.40787	0.00000	121.26393				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.21430	0.00000	100.15577				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.21226	0.00000	100.15428				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.71345	0.00000	100.65875				0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.21781	0.00000	100.15831				0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.21868	0.00000	100.15894				0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.22743	0.00000	100.16530				0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.21459	0.00000	100.15598				0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.21430	0.00000	100.15577				0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.23644	0.00000	100.17222				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	101.09458	0.00000	101.02821				0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	101.28204	0.00000	101.21724				0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond	0.00000	100.55471	0.00000	100.50577				0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.56123	0.00000	100.51171				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	9.51993	100.00000	9.44859				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.71729	0.00000	100.65933				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.79378	0.00000	100.72971				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.84470	0.00000	100.77653				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	101.26765	0.00000	101.20795				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.41096	0.00000	101.34505				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.60196	0.00000	101.52775				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	101.22369	0.00000	101.16519				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.52000	99.35665	8.57500	99.18892				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.62458		0.00000	101.54842			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	101.91842		0.00000	101.82924			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.92000	99.02721		8.96500	98.78105			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.50500	117.89610		9.55000	117.51309			17,109,000,000,000.00	1,800,000,000	1,600,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	66.59825		100.00000	66.10472			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.53000	106.54719		7.55500	106.43674			0.00	0	2,900,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	65.59727		100.00000	65.11117			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.40689		100.00000	16.29760			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.02000	153.69598		3.04000	153.27986			241,600,000,000.00	80,000,000	40,000,000.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.42399		0.00000	100.36320			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.42075		0.00000	100.36796			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000	102.78379		0.00000	102.73495			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	101.26401		0.00000	101.20941			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.12700		0.00000	100.07254			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.82609		0.00000	100.74438			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.20308		0.00000	100.14761			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.24015		0.00000	100.18000			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		100.00000	5.52616			0.00	2,000,000,000	2,000,000,000.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.35991		0.00000	100.30376			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAR002	On 20/12/2014	Spot Bond		0.00000	100.19969		0.00000	100.14515			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.19677		0.00000	100.14303			0.00	60,000,000,000	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.03706		0.00000	99.98061			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.41000	101.37880		9.45500	101.13839			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	101.70421		0.00000	101.65030			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	102.26361		0.00000	102.20616			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	101.49095		0.00000	101.43608			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.51113		0.00000	100.45224			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.52640		0.00000	100.46572			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.93500	101.21999		9.99500	100.85461			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.64000	105.56746		7.66500	105.46581			76,400,000,000.00	10,000,000	5,000,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	99.95644		0.00000	99.89129			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	99.96064		0.00000	99.90153			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		8.09500	100.26142		8.12500	100.18103			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		9.33500	101.72066		9.39000	101.48100			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.47328	101.14299		11.48395	101.03750			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.38354	100.08040		11.40319	99.97184			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.43569	100.01190		11.45507	99.90302			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	99.99962		0.00000	99.91738			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.48177	99.88840		11.50107	99.77755			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.35484	98.28950		12.38560	98.10066			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	99.99965		0.00000	99.91541			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	99.99965		0.00000	99.91541			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	99.99972		0.00000	99.91548			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA12	On 31/03/2016	Spot Bond		11.72328	99.24170		11.73395	99.13622			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.63695	99.85820		11.65284	99.74746			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.38354	100.08040		11.40319	99.97184			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.58624	99.93398		11.59785	99.82656			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.77670	99.48985		10.78907	99.38701			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	99.99965		0.00000	99.91981			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.91644			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.91644			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.92095			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	97.70526			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.99519	99.21770		11.01042	99.10479			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		12.11000	97.29285		12.16500	97.05241			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	99.51608		0.00000	97.06739			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		12.03500	94.89157		12.09000	94.64728			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	97.77593			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	99.99977		0.00000	99.92756			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	100.00000		9.28000	99.92358			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.91767			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.81000	97.31082		11.85500	97.15058			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.92014			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.91808			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.91808			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	99.86352		0.00000	97.53409			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.92111			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.93942			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	99.99937		0.00000	99.92114			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	99.99998		0.00000	99.94954			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	97.68173			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	99.99937		0.00000	99.92114			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.92095			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		100.00000	8.58993		100.00000	100.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.47328	101.12455		14.48395	100.99514			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.74281	99.15209		15.75581	98.99773			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.64788	99.38736		14.66161	99.24981			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.89142			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	99.89142			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	99.89142			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	99.88732			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.90577			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	14.82984		100.00000	14.74560			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	18.69000		100.00000	18.55149			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.01000		100.00000	16.88395			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.50000		100.00000	10.42219			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.52550		100.00000	10.44748			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	12.69500		100.00000	12.60093			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.00000		100.00000	10.91849			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	101.62368		100.00000	100.82767			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ02	On 17/04/2014	Spot Bond	0.00000	101.13419	0.00000	101.08336				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	99.99986	0.00000	99.91562				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	99.99985	0.00000	99.91360				0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000	93.83033	100.00000	93.11224			400,000,000,000,000.00	4,000,000,000	2,000,000,000.00	
BCP80U	On 19/05/2014	Spot Bond	100.00000	88.16425	100.00000	87.52998				0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000	84.49074	100.00000	83.90805				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.14000	171.93366	2.24000	171.10042				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.42500	140.50838	8.47000	139.62542				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.42500	140.86889	8.47000	139.99144				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.81000	98.15113	8.85500	97.73746				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	101.17422	0.00000	101.10265				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.51035	0.00000	100.44715				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.22122	0.00000	100.16117				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	90.57072	100.00000	89.90148				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.46000	95.61283	8.50500	95.40246			42,300,000,000.00	5,000,000	105,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000	102.06946	0.00000	102.01313				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	101.23975	0.00000	101.18048				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	101.26800	0.00000	101.20749				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	101.36213	0.00000	101.29748				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.45624	0.00000	101.38744				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.71933	0.00000	101.63892				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	15.92603	100.00000	15.80801				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	101.12822	0.00000	101.07250				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A2	On 30/10/2016	Spot Bond	0.00000	101.18539		0.00000	101.12677			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	101.20988		0.00000	101.15003			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	101.21804		0.00000	101.15778			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	101.31598		0.00000	101.25076			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	101.44649		0.00000	101.37465			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	9.96774		100.00000	9.89387			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	9.96774		100.00000	9.89387			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.26567		0.00000	100.20927			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.28647		0.00000	100.22562			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.29214		0.00000	100.23007			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.88500	100.15823		8.94000	99.94691			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.30914		0.00000	100.24342			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.33922		0.00000	100.26702			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	8.92984		100.00000	8.86510			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	8.92984		100.00000	8.86510			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.58500	102.72286		6.61500	102.65775			131,700,000,000.00	20,000,000	80,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	101.24710		0.00000	101.19080			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000	99.74368		0.00000	99.69845			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	97.77934		0.00000	97.72688			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000	99.33932		0.00000	99.29213			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	98.95318		0.00000	98.90559			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	97.24800		0.00000	97.19541			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.64853		0.00000	100.59750			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.75658		0.00000	100.69696			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.63757		0.00000	100.58599			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.67132		0.00000	100.61703			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.73261		0.00000	100.67341			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.98686		0.00000	100.90729			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	101.41213		0.00000	101.30020			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	38.80040		100.00000	38.51910			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	17.53424		100.00000	14.86640			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.25514		0.00000	100.19615			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.81868		0.00000	100.75743			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.91500	108.20071		7.94500	108.11344			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.98500	114.96524		10.04000	114.74205			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	101.68766		0.00000	101.59936			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	101.27197		0.00000	101.21809			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.63500	105.84064		9.69000	105.65428			0.00	0	640,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.72000	99.39744		11.76500	99.15419			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	101.55943		0.00000	101.47607			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.97000	100.30430		12.01500	100.04735			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	101.02727		0.00000	100.96683			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.87500	102.29797		9.93000	102.07186			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.97047		0.00000	100.88721			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.41000	95.87284		12.45500	95.60967			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	101.14703		0.00000	101.08603			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.47333		0.00000	100.38983			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL21	On 06/05/2016	Spot Bond	0.00000		101.04347		0.00000	100.98482			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.68500		93.77547		10.74500	93.44710			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.25500		116.95145		10.30000	116.56650			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.10500		112.92006		10.15000	112.52790			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.44500		112.02703		9.49000	111.61620			0.00	0	2,500,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.63417		0.00000	100.54424			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.23500		99.77688		12.29000	99.58556			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		101.07657		0.00000	101.00326			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.10614		0.00000	100.02619			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		101.30990		0.00000	101.22447			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		102.43493		0.00000	102.32127			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		102.80451		0.00000	102.67416			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.61234		0.00000	100.53903			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.70993		0.00000	100.64070			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		101.39264		0.00000	101.28523			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		101.37793		0.00000	101.27167			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		101.45561		0.00000	101.34330			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		101.01684		0.00000	100.94924			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		98.09953		100.00000	97.36008			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		98.09953		100.00000	97.36008			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		98.09953		100.00000	97.36008			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.23916		0.00000	100.17420			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		98.09953		100.00000	97.36008			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.40676		0.00000	101.35049			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN183	On 15/06/2016	Spot Bond	0.00000		100.37308		0.00000	100.29361			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		102.45446		10.11000	102.37075			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.37308		0.00000	100.29361			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		99.86643		0.00000	99.80884			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		115.00374		2.76000	114.94594			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		114.88080		3.14000	114.81967			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.68334		8.25000	100.61702			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.37308		0.00000	100.29361			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.37308		0.00000	100.29361			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		114.49538		3.10000	114.43514			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		114.45672		2.40000	114.40294			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.33719		0.00000	100.24530			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		101.71056		0.00000	101.66001			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		101.36268		0.00000	101.30586			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.74000		103.36158		8.76500	103.23274			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		101.39946		0.00000	101.34172			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		101.37842		0.00000	101.32150			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		101.32068		0.00000	101.25793			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		101.33438		0.00000	101.27179			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.79000		103.51288		8.81500	103.38334			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN222	On 20/10/2016	Spot Bond	8.79000	103.51288		8.81500	103.38334			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	105.00853		0.00000	105.00853			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	105.98220		0.00000	105.98220			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.84000	102.27248		8.86500	102.14078			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.24505		0.00000	100.17848			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.27037		0.00000	100.19684			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	101.28458		0.00000	101.22749			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	101.28458		0.00000	101.22749			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	88.59272		100.17539	87.99994			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.40126		0.00000	100.31573			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.88516		0.00000	100.82643			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.24860		0.00000	100.18110			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.68432		0.00000	100.62559			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.72879		0.00000	100.66621			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.88743		9.35000	100.81106			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	100.88743		9.35000	100.81106			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.66487		0.00000	100.60614			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.66671		0.00000	100.60782			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	91.49475		0.00000	91.49475			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	101.12540		0.00000	101.02852			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.32640		0.00000	100.26908			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	101.10374		0.00000	101.00874			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.01805		0.00000	100.03621			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.01805		0.00000	100.03621			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN252	On 26/03/2015	Spot Bond		0.00000	100.01805		0.00000	100.03621			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.01805		0.00000	100.03621			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.01805		0.00000	100.03621			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.02051		0.00000	100.03718			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.02441		0.00000	100.03861			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.02441		0.00000	100.03861			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.02441		0.00000	100.03861			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.02441		0.00000	100.03861			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.02441		0.00000	100.03861			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.02509		0.00000	100.03887			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.74000	99.77916		9.78500	99.52772			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.76401		0.00000	100.70681			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	101.21274		0.00000	101.14974			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.27899		0.00000	100.20312			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	101.03663		0.00000	100.94587			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.22452		0.00000	100.16319			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.22306		0.00000	100.16212			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.22888		0.00000	100.16676			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.69257		0.00000	100.63335			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.80300		0.00000	100.73202			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.22829		0.00000	100.16633			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	103.78885		0.00000	103.72630			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.50075		0.00000	100.43876			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN281	On 21/06/2015	Spot Bond	0.00000	100.13709	0.00000	100.07857				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.07206	0.00000	100.01790				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.21722	0.00000	100.15789				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.25070	0.00000	100.18220				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.25070	0.00000	100.18220				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.25070	0.00000	100.18220				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.25070	0.00000	100.18220				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	101.01060	0.00000	100.94899				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.64006	0.00000	100.57785				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.31462	0.00000	100.31986				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.03996	0.00000	100.04468				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	102.40563	0.00000	102.41567				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	99.99985	0.00000	99.93286				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.03861	0.00000	100.04415				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	99.84866	0.00000	99.78100				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.26185	0.00000	100.19067				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	99.99990	0.00000	99.93291				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	99.99990	0.00000	99.93291				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.92916				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	125.04703	0.00000	125.04703				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	101.81327	0.00000	101.74526				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	125.95324	0.00000	125.95324				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	124.41485	0.00000	124.41485				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	125.32175	0.00000	125.32175				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN310	On 20/03/2018	Spot Bond	0.00000	121.58094	0.00000	121.58094				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	122.05088	0.00000	122.05088				0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	122.44000	0.00000	122.44000				0.00	0	3,738,831,800.00
CLN313	On 14/11/2022	Spot Bond	0.00000	101.01860	0.00000	100.94924				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.17500	94.68511	11.23500	94.29329				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.69500	91.38350	11.75500	90.99158				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.93245				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.26143	0.00000	100.18999				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.99443	0.00000	100.92671				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	101.26713	0.00000	101.20319				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	101.35632	0.00000	101.28584				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	103.65963	8.80500	103.58564				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.22889	0.00000	100.16636				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	101.13544	0.00000	101.07216				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	118.73936	0.00000	118.73936				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.23965	0.00000	100.17418				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.24402	0.00000	100.17734				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.26085	0.00000	100.18957				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.24126	0.00000	100.17535				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.33455	0.00000	100.24309				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.33455	0.00000	100.24309				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.33455	0.00000	100.24309				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.27458	0.00000	100.19993				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN333	On 21/06/2014	Spot Bond	0.00000	100.12947	0.00000	100.07419		0.00		0	0.00	
CLN334	On 19/07/2014	Spot Bond	0.00000	101.13380	0.00000	101.07991		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.93245		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	107.67056	0.00000	107.67056		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	107.77291	0.00000	107.77291		0.00		0	0.00	
CLN338	On 23/06/2014	Spot Bond	0.00000	100.13166	0.00000	100.07519		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	101.21218	0.00000	101.14680		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.30333	0.00000	100.22042		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.93203		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.34860	0.00000	100.25362		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.28612	0.00000	100.20824		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.21851	0.00000	100.15923		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.25273	0.00000	100.18368		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	101.19876	0.00000	101.13403		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.98917	0.00000	100.92728		0.00		0	0.00	
CLN348	On 23/06/2014	Spot Bond	0.00000	100.13073	0.00000	100.07466		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.93409		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	101.12585	0.00000	101.06648		0.00		0	0.00	
CLN351	On 24/02/2017	Spot Bond	0.00000	100.90654	0.00000	100.82714		0.00		0	0.00	
CLN352	On 24/02/2017	Spot Bond	0.00000	100.90654	0.00000	100.82714		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.61038	0.00000	100.54982		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.34440	0.00000	100.25024		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	100.97630	0.00000	100.89080		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN357	On 24/02/2017	Spot Bond		0.00000	100.94377		0.00000	100.86111			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	101.17552		0.00000	101.11091			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	101.16038		0.00000	101.09693			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.20788		0.00000	100.15109			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	100.19576		10.55000	100.16776			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.35500	101.39151		10.41500	100.99363			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.22323		0.00000	100.16225			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	101.35480		0.00000	101.27789			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.49500	102.96353		12.55500	102.58685			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	101.25536		0.00000	101.17526			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.52500	102.53136		12.58500	102.16768			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.95500	102.10335		11.01500	101.74517			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.91404		0.00000	100.83421			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.57483		0.00000	100.50773			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.35410		0.00000	100.27801			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	38.60183		7.01000	38.58034			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	148.44059		0.00000	147.50216			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		8.81000	131.74306		8.85500	131.39711			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.42500	140.50838		8.47000	139.62542			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.42500	140.86889		8.47000	139.99144			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	89.12528		0.00000	89.06784			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	89.03230		0.00000	88.97437			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF03	On 10/10/2016	Spot Bond	0.00000	99.78958	0.00000	101.57643				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	99.78958	0.00000	101.57643				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.24797	0.00000	100.18059				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.23149	0.00000	100.16864				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.23479	0.00000	100.17105				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.64294	0.00000	0.00000				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.23325	0.00000	100.16953				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	101.26713	0.00000	101.20319				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.21168	0.00000	100.15385				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.75874	0.00000	100.68965				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.29000	103.90776	9.31500	103.79621				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.33500	101.70619	9.39000	101.44398				0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.59500	113.15948	10.65500	112.69495				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.64000	106.65804	8.66500	106.54399				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.18500	103.15002	10.24500	102.76668				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.48500	92.03597	10.54500	91.63311				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.15500	93.22836	11.20000	92.84624				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.15500	91.04953	11.20000	90.68020				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.61548	0.00000	100.55573				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.62831	0.00000	100.56736				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.55449	0.00000	100.49468				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	101.08755	0.00000	101.02977				0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000	102.96224	0.00000	102.91446				0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000	102.53410	0.00000	102.48688				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPV01	On 30/06/2029	Spot Bond		11.50500	99.84535		11.56500	99.42773			0.00	0	500,000,000.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	10.52080		100.00000	10.44452			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	101.07573		0.00000	101.02330			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.61000	94.85034		8.66500	94.62691			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond		0.00000	100.53930		0.00000	100.49040			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond		0.00000	100.44113		0.00000	100.39234			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.41931		0.00000	100.36021			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond		0.00000	100.94233		0.00000	100.89185			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	102.32589		0.00000	102.22576			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.30276		0.00000	100.22001			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	99.91972		0.00000	102.23333			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	99.91566		0.00000	102.34816			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.52000	119.29992		7.54500	119.17227			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.91500	103.73676		8.96000	103.45681			6,956,374,500.00	780,300	2,287,492,800.00
DV23	On 27/02/2023	Spot Bond		9.23500	105.44613		9.29500	104.99790			7,381,535,500.00	799,300	2,590,799,300.00
DV24	On 18/02/2024	Spot Bond		9.34500	103.27349		9.40500	102.80861			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond		9.75500	103.80294		9.80000	103.36531			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond		0.00000	100.34549		0.00000	100.29599			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.36375		0.00000	100.31262			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.71012		0.00000	100.65707			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond		0.00000	100.23411		0.00000	100.18054			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		8.50500	126.22623		8.55000	125.88926			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	103.90631		0.00000	103.82531			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	131.96845		0.10000	131.93102			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.20000	116.53284		2.22000	116.20654			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.21000	103.97009		2.23000	103.64629			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.33000	102.43871		2.34000	102.25273			47,765,000,000,000.00	20,500,000,000	19,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	10.08500	103.96249		10.14500	103.59822			0.00	0	500,000,000.00
EMM02	On 11/03/2021	Spot Bond	9.93500	104.44223		9.99500	104.05661			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.20500	103.09919		10.25000	102.73685			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.44500	97.54472		10.49000	97.27016			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.77544		0.00000	100.71747			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.32199		0.00000	100.26900			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.91623		0.00000	100.86383			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.68600		0.00000	100.63331			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.67394		0.00000	100.62085			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	83.52403		100.00000	82.95455			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000	98.46139		100.00000	97.69215			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000	89.02439		100.00000	88.37772			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	69.12879		100.00000	68.73823			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	129.44470		3.00000	129.37712			420,000,000,000.00	140,000,000	70,000,000.00
EQS02	On 01/07/2015	Spot Bond	11.70000	104.51640		11.72500	104.38900			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	103.77660		0.00000	103.70666			0.00	80,000,000	40,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS05		On 25/04/2017	Spot Bond	0.00000	101.34040	0.00000	101.27036			0.00	40,000,000	20,000,000.00
EQS06		On 09/04/2018	Spot Bond	0.00000	99.80551	0.00000	101.64509			0.00	0	0.00
EQS07		On 09/04/2018	Spot Bond	10.33000	94.38763	10.37500	98.48209			0.00	0	0.00
EQS08A		On 04/10/2018	Spot Bond	0.00000	99.91947	0.00000	99.85897			0.00	40,000,000	20,000,000.00
EQS09		On 28/11/2016	Spot Bond	0.00000	100.63610	0.00000	100.57302			0.00	0	0.00
ERS3A8		On 17/11/2014	Spot Bond	0.00000	100.93925	0.00000	100.87223			0.00	0	0.00
ERS3B2		On 17/08/2014	Spot Bond	0.00000	100.86521	0.00000	100.80353			0.00	0	0.00
ERS3B3		On 17/11/2025	Spot Bond	0.00000	100.83925	0.00000	100.77795			0.00	0	0.00
ERS3C2		On 17/08/2014	Spot Bond	0.00000	100.95629	0.00000	100.88805			0.00	0	0.00
ERS3C3		On 17/11/2025	Spot Bond	0.00000	100.92377	0.00000	100.85633			0.00	0	0.00
ERSA11		On 17/08/2014	Spot Bond	0.00000	100.80250	0.00000	100.74533			0.00	0	0.00
ERSA12		On 17/11/2025	Spot Bond	0.00000	100.82538	0.00000	100.76656			0.00	0	0.00
ERSA14		On 17/11/2025	Spot Bond	0.00000	100.77716	0.00000	100.72036			0.00	0	0.00
ERSA15		On 17/11/2025	Spot Bond	0.00000	100.81104	0.00000	100.75178			0.00	0	0.00
ERSA16		On 17/11/2025	Spot Bond	0.00000	100.77038	0.00000	100.71407			0.00	0	0.00
ERSA17		On 17/11/2025	Spot Bond	0.00000	100.79862	0.00000	100.74026			0.00	0	0.00
ES15		On 30/08/2015	Spot Bond	7.11000	101.49441	7.13500	101.40280			0.00	0	300,000,000.00
ES18		On 20/04/2018	Spot Bond	8.13500	107.89431	8.18000	107.66687			6,563,318,000.00	806,800	7,277,924,800.00
ES23		On 25/01/2023	Spot Bond	8.77000	109.21773	8.83000	108.75969			52,034,779,654,000.00	5,933,270,200	4,479,170,200.00
ES26		On 02/04/2026	Spot Bond	9.01500	91.51835	9.06000	91.14543			85,293,619,500.00	9,461,300	5,154,361,300.00
ES33		On 15/09/2033	Spot Bond	9.59000	82.04783	9.62000	81.76090			1,218,900,508,000.00	127,101,200	50,906,201,200.00
ES42		On 25/04/2042	Spot Bond	9.77000	91.54869	9.80000	91.22139			117,240,000,000,000.00	12,000,000,000	16,300,000,000.00
FIFB01		On 24/08/2015	Spot Bond	0.00000	100.70057	0.00000	100.64044			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB02	On 17/04/2016	Spot Bond	0.00000		101.32948		0.00000	101.27053			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.02165		0.00000	100.03750			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.55290		0.00000	100.49930			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		99.84727		0.00000	101.27849			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.36767		0.00000	100.31252			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.82274		100.00000	11.73415			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.50558		100.00000	11.41935			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.27291		0.00000	100.21430			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.28406		0.00000	100.22306			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.30632		0.00000	100.24052			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.32853		0.00000	100.25796			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.94000		101.26528		6.96500	101.19786			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.81000		97.44935		9.85500	97.21041			196,200,000,000.00	20,000,000	10,000,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.37352		0.00000	100.32091			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.37345		0.00000	100.32084			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		101.22007		0.00000	101.15582			0.00	80,000,000	40,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		102.48843		0.00000	102.42082			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.61000		104.64316		11.65500	104.38405			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		98.69842		0.00000	98.62597			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.42000		124.00984		2.43000	123.86415			96,800,000,000.00	40,000,000	20,000,000.00
FRBI23	On 07/12/2023	Spot Bond	2.27000		266.16373		2.37000	263.99403			181,600,000,000.00	80,000,000	40,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.45000		104.58709		2.55000	103.53634			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.75000		146.97859		2.77000	146.56325			55,000,000,000.00	20,000,000	10,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.58000		198.91684		2.61000	197.95751			51,600,000,000.00	20,000,000	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBN04	On 15/09/2015	Spot Bond	7.95000		108.07023		7.97500	107.96585			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.95600		59.34900		7.95600	59.33427			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48300		37.45222		9.48300	37.44149			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000		36.16868		9.72000	36.15812			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		103.12834		0.00000	103.03592			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		101.08491		0.00000	100.99153			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		101.05476		0.00000	100.96400			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		101.05476		0.00000	100.96400			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.73892		0.00000	100.65790			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		101.03685		0.00000	100.94764			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.27752		0.00000	100.20206			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.38924		0.00000	100.30630			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.23922		0.00000	100.17426			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.26339		0.00000	100.19181			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		100.99481		0.00000	100.99481			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		100.38360		0.00000	100.30187			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.25796		0.00000	100.18747			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.24547		0.00000	100.17840			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.28637		0.00000	100.20810			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.25359	0.00000	100.18431			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000	6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.27012	0.00000	100.19631			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.33437	0.00000	100.24296			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.32432	0.00000	100.23566			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.95889	100.09221	13.85760			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.22947	0.00000	100.16678			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	108.05988	0.00000	108.05988			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.27605	0.00000	100.20091			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC147	On 20/09/2015	Spot Bond		0.00000	100.30962		0.00000	100.22529			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond		0.00000	100.96989		0.00000	100.88647			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	104.05460		0.00000	104.05460			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.25740		0.00000	100.18743			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	98.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	100.26038		0.00000	100.18960			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.23710		0.00000	100.17272			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.24052		0.00000	100.17481			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.31715		0.00000	100.23045			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond		0.00000	100.36383		0.00000	100.30998			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond		0.00000	100.34559		0.00000	100.29172			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.23616		0.00000	100.17164			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	54.22568		13.22500	54.16819			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.22218		0.00000	100.16148			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.22247		0.00000	100.16170			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.33344		0.00000	100.24268			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.23296		0.00000	100.16932			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.69500	92.86765		3.79500	91.93860			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.24344		0.00000	100.17692			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.24344		0.00000	100.17692			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.80555		0.00000	100.73957			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.93245			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	98.27269		0.00000	98.20745			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC175	On 15/06/2016	Spot Bond	0.00000	99.59754	0.00000	99.59754				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.22889	0.00000	100.16636				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.22335	0.00000	100.16233				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	101.31536	0.00000	101.23929				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.26288	0.00000	100.19105				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.97861	0.00000	100.91739				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	101.30110	0.00000	101.22586				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	101.38065	0.00000	101.30801				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.30276	0.00000	100.22001				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.23820	0.00000	100.17312				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.30247	0.00000	100.21980				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.22072	0.00000	100.16043				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	101.27674	0.00000	101.16497				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.24052	0.00000	100.17481				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.24052	0.00000	100.17481				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.32141	0.00000	100.26499				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	101.44418	0.00000	101.37499				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.25823	0.00000	100.18802				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.25679	0.00000	100.18699				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.46677	0.00000	100.40073				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.22010	0.00000	100.16041				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	101.22735	0.00000	101.16302				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.66000	113.76056	3.67000	113.61637				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.26150	0.00000	100.19040				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC68	On 20/09/2016	Spot Bond	0.00000	100.26415		0.00000	100.19232			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.64000	113.91801		3.65000	113.77378			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.85000	121.92318		1.85000	121.87114			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.66000	113.76056		3.67000	113.61637			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.83000	120.31680		2.83000	120.25565			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.90000	125.55041		2.90000	125.48612			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	101.39956		0.00000	101.32680			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	97.44712		0.00000	97.44712			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.42752		0.00000	100.33635			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.43501		0.00000	100.34223			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.22734		0.00000	100.16562			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.25978		0.00000	100.18916			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	103.16620		0.00000	103.16620			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.30324		0.00000	100.22069			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.29210		0.00000	100.21261			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.24721		0.00000	100.17967			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.39750		0.00000	100.31278			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.24692		0.00000	100.17945			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	102.37305		0.00000	102.37305			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	93.70604		0.00000	93.70604			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	92.21507		0.00000	92.21507			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.30994		0.00000	100.25555			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.54952		100.00000	8.48753			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD02U	On 01/06/2016	Spot Bond	100.00000		14.43481		100.00000	14.33015			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.97000		141.41567		4.97000	141.32013			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		102.01789		0.00000	101.96255			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.45828		0.00000	101.90899			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		103.31997		0.00000	103.26635			0.00	1,500,000,000	1,500,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.71460		0.00000	103.25343			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		102.90453		0.00000	102.84870			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.74148		0.00000	102.22343			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.19969		0.00000	100.14515			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000		86.92862		0.00000	86.25450			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.77000		119.94639		2.79000	119.44754			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		101.18870		0.00000	101.13167			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.92550		10.38000	101.83849			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.92550		10.38000	101.83849			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		101.28303		0.00000	101.28303			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.88356		0.00000	100.83366			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		101.39967		0.00000	101.32834			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.91000		96.97837		2.93000	96.58297			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.89000		190.22404		2.92000	189.31066			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.88000		97.49948		2.90000	97.10176			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.78000		255.92745		2.88000	253.84694			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.28000		265.95830		2.38000	263.79039			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	3.00000		251.65968		3.10000	249.61634			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.79000		120.84529		2.80000	120.69997			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS49		On 27/10/2020	Spot Bond	0.00000	101.16168		0.00000	101.10147			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	2.32000	121.06279		2.33000	120.92146			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	101.37849		0.00000	101.31400			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond	0.00000	101.59233		0.00000	101.53211			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond	0.00000	101.12742		0.00000	101.06630			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond	2.75000	96.08575		2.77000	95.64501			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond	104.97509	14.96112		104.97509	14.84785			0.00	0	0.00
FRS73		On 12/06/2017	Spot Bond	101.07593	18.91863		101.07593	18.78016			0.00	0	0.00
FRS74		On 14/06/2017	Spot Bond	100.44759	11.50694		100.44759	11.42318			0.00	0	0.00
FRS75		On 13/06/2014	Spot Bond	0.00000	100.31374		0.00000	100.26131			0.00	0	0.00
FRS76		On 18/06/2017	Spot Bond	100.76967	17.41166		100.76967	17.28456			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	2.41000	105.25832		2.44000	104.55944			0.00	0	0.00
FRS82		On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS84		On 30/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.95296			0.00	0	0.00
FRS85		On 31/01/2025	Spot Bond	2.41000	104.99031		2.51000	103.93538			0.00	0	0.00
FRS86		On 23/04/2018	Spot Bond	0.00000	98.37459		0.00000	98.37130			0.00	0	0.00
FRS87		On 31/01/2025	Spot Bond	2.44000	104.68773		2.54000	103.63594			0.00	0	0.00
FRS88		On 28/05/2020	Spot Bond	0.00000	100.69966		0.00000	100.63178			0.00	0	0.00
FRS90		On 07/12/2023	Spot Bond	2.48000	331.81434		2.58000	329.11249			0.00	0	0.00
FRS92		On 21/06/2014	Spot Bond	0.00000	100.10836		0.00000	100.06190			0.00	0	0.00
FRS93		On 11/08/2014	Spot Bond	0.00000	101.03799		0.00000	100.97481			0.00	0	0.00
FRS94		On 08/08/2018	Spot Bond	0.00000	100.97822		0.00000	100.91875			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS95	On 11/08/2014	Spot Bond	0.00000	100.93149		0.00000	100.87489			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.65331		0.00000	100.59197			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.57643		0.00000	100.51917			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	100.99902		0.00000	100.91848			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	101.57428		0.00000	101.51301			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.26500	101.56531		6.29500	101.50163			77,686,000,000,000.00	12,400,000,000	3,220,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.91000	102.06866		6.93500	101.98896			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.96000	100.42934		7.98500	100.31046			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.46500	100.46563		8.52000	100.23556			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.63000	111.10241		8.67500	110.86832			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.12500	102.82185		9.17000	102.55183			0.00	0	840,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.29500	97.36075		9.37500	96.91087			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.79500	88.66246		9.86500	88.21679			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.84500	109.15097		9.93000	108.48923			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.13500	95.42561		10.21000	99.63520			3,445,900,000,000.00	340,000,000	670,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.42500	93.69813		10.51000	92.99099			5,838,000,000,000.00	560,000,000	280,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.41500	81.48969		10.44500	81.20150			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.19482		0.00000	100.14203			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.20226		0.00000	100.14744			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.20523		0.00000	100.14959			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.21259		0.00000	100.15492			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.22440		0.00000	100.16350			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.23325		0.00000	100.16992			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.27153		0.00000	100.19769			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.64466		0.00000	100.59528			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.67963		0.00000	100.62755			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.71128		0.00000	100.65674			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.71872		0.00000	100.66361			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.73984		0.00000	100.68309			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.77155		0.00000	100.71234			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.79797		0.00000	100.73671			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.91409		0.00000	100.84382			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	101.82605		0.00000	101.76679			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	99.80452		0.00000	101.46088			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.68500	103.93488		9.74000	103.71260			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT28	On 05/05/2014	Spot Bond		0.00000	100.89178		0.00000	100.84719			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond		0.00000	98.72115		0.00000	98.67196			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond		0.00000	99.57008		0.00000	99.52561			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	101.05254		0.00000	100.99616			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	101.07820		0.00000	101.02056			0.00	0	200,000,000.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	101.12780		0.00000	101.06774			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	101.18933		0.00000	101.12629			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	101.27476		0.00000	101.20754			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		100.42286		0.00000	100.36327			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		101.60369		0.00000	101.54867			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		101.35862		0.00000	101.30035			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		101.27847		0.00000	101.22198			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		101.46628		0.00000	101.41084			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.39883		0.00000	100.33969			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.78754		0.00000	100.72546			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	5,349,500,000.00
GSIS01	On 27/06/2014	Spot Bond	0.00000		100.06934		0.00000	100.01732			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000		100.61220		0.00000	100.55969			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.14817		0.00000	100.08480			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		101.41756		0.00000	101.34381			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		101.23705		0.00000	101.17868			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.35880		0.00000	100.29963			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		101.09523		0.00000	101.03704			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		101.10893		0.00000	101.04999			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond	0.00000		100.98819		0.00000	100.94327			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond	0.00000		100.91012		0.00000	100.86136			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B8	On 19/07/2015	Spot Bond	0.00000		101.29632		0.00000	101.23539			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.31360		97.24064		8.33810	97.12737			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		101.36320		0.00000	101.29937			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.66612		104.41639		8.69059	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		101.44918		0.00000	101.38161			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.11612		104.41639		9.14056	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		101.55423		0.00000	101.48210			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		101.39325		0.00000	101.33164			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		101.55331		0.00000	101.48715			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.61462		0.00000	101.54597			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.88214		0.00000	100.81922			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000		101.12629		9.89000	101.04542			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.64500		106.87236		8.69000	106.57412			0.00	0	3,070,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.05000		270.73208		2.15000	268.52255			0.00	0	8,860,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.03000		271.15206		2.13000	268.93887			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.57000		98.63970		9.60000	98.30312			0.00	0	3,226,200,000.00
HWAY35	On 31/07/2035	Spot Bond	9.49000		99.30490		9.52000	98.96145			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		51.82470		100.00000	51.44897			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF02U	On 30/09/2016	Spot Bond	100.00000		13.45437	100.00000	10.68431				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		64.64441	100.00000	65.58305				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		29.95959	100.00000	31.19166				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		15.90564	100.00000	17.29039				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		9.47231	100.00000	9.40133				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.80000		111.36076	1.90000	110.23969			12,510,171,000,000.00	6,950,095,000	66,364,200,000.00	
I2038	On 31/01/2038	Spot Bond	2.15000		111.29193	2.17000	110.83352			124,270,000,000.00	57,800,000	27,208,900,000.00	
I2046	On 31/03/2046	Spot Bond	2.26000		108.20145	2.29000	107.43240			976,915,510,000.00	432,263,500	44,418,401,000.00	
I2050	On 31/12/2050	Spot Bond	2.25000		116.22084	2.27500	115.46559			375,300,000,000.00	166,800,000	15,188,163,700.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		92.65000	0.00000	92.45000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.84000		102.77704	7.86500	102.68959				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		101.18607	0.00000	101.12926				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.38162	0.00000	100.32571				0.00	120,000,000	60,000,000.00
IBL21	On 15/03/2016	Spot Bond	8.34000		102.47842	8.36500	102.36511				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.58500		105.05640	9.09000	103.28654			32,623,000,000,000.00	3,800,000,000	3,800,000,000.00	
IBL23	On 21/04/2014	Spot Bond	7.94000		103.75602	7.97000	103.68663				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		101.17382	0.00000	101.11745				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.76130	0.00000	100.70578				0.00	1,000,000,000	500,000,000.00
IBL26	On 18/08/2014	Spot Bond	4.82000		113.68862	4.82000	113.61311				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.16000		101.15648	8.18500	101.03595				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		101.02615	0.00000	100.97161				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		101.08707	0.00000	101.02923				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.67000		124.16749	1.67000	124.11617				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.39000		124.27053	2.40000	124.12482				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL37	On 02/04/2015	Spot Bond		0.00000	100.46583		0.00000	100.41623			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	101.29137		0.00000	101.31881			0.00	11,000,000,000	6,000,000,000.00
IBL39	On 02/04/2018	Spot Bond		8.70500	100.15217		8.76000	99.89885			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.78477		0.00000	100.73124			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	101.99488		0.00000	101.93892			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.78083		0.00000	100.72539			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		9.24000	97.51301		9.28500	97.27599			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.73500	90.67287		9.78000	90.41908			0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.59655		0.00000	100.54268			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.78500	95.15195		8.84000	94.90749			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.78500	98.22830		9.83000	97.94580			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	101.07331		0.00000	101.01925			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	101.10549		0.00000	101.04978			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		8.10000	99.38857		8.12500	99.27131			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		9.02000	98.09462		9.06500	97.86728			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	101.22583		0.00000	101.16393			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.83002		0.00000	100.77623			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		8.35500	101.48002		8.41000	101.27257			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.98000	101.94411		9.02500	101.69401			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.98500	102.83951		10.04500	102.38139			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		100.00000	1.44115		100.00000	1.14438		1,500,000,000,000,000.00	15,000,000,000	15,000,000,000.00	
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00364		100.00000	0.00361			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	101.11929		0.00000	101.06458			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG02	On 22/10/2018	Spot Bond	0.00000	101.17504		0.00000	101.11785			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.33500	98.85510		9.39500	98.50033			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	102.23612		5.00000	102.19451			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	102.23612		5.00000	102.19451			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.80815		5.00000	100.76689			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	102.23612		5.00000	102.19451			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.18313		4.00000	100.15078			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.69168		0.00000	100.61581			0.00	2,068,000,000	517,000,000.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.64966		0.00000	100.57553			0.00	1,068,400,000	267,100,000.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.92341			0.00	154,800,000	38,700,000.00
IF422U	On 27/05/2014	Spot Bond	100.00000	83.31507		100.00000	81.69205			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	105.90559		9.20000	112.07248			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00008		0.00000	99.93833			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00008		0.00000	99.93833			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.93930		0.00000	100.87229			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.60009		100.00000	7.54499			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	101.09664		0.00000	101.04199			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.95818		0.00000	100.90379			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.83135		0.00000	100.77710			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.84000	99.53993		9.86500	99.43967			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.57866		0.00000	100.52468			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	102.14884		0.00000	102.10178			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.35246		0.00000	100.30195			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.58006		0.00000	100.50179			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN191U	On 16/05/2017	Spot Bond	100.00000		6.12338	100.00000	6.07750				0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond	100.00000		97.33333	100.00000	96.56085				0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000		83.33333	100.00000	82.76644				0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000		83.14449	100.00000	82.59630				0.00	0	2,000,000,000.00
IN423U	On 03/06/2014	Spot Bond	100.00000		97.56097	100.00000	96.62500				0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000		93.66923	100.00000	91.55639				0.00	0	0.00
INA414	On 01/04/2014	Spot Bond	5.80000		99.88889	5.80000	99.88889				0.00	0	0.00
INA415	On 08/04/2014	Spot Bond	5.80000		99.77803	5.80000	99.77803				0.00	0	0.00
INA416	On 15/04/2014	Spot Bond	5.80000		99.66741	5.80000	99.66741				0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	5.90000		99.54944	5.90000	99.54944				0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	5.90000		99.43743	5.90000	99.43743				0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	5.90000		99.32567	5.90000	99.32567				0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	5.90000		99.21417	5.90000	99.21417				0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	6.00000		99.08785	6.00000	99.08785				0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	6.00000		98.97500	6.00000	98.97500				0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	6.05000		98.73978	6.05000	98.73978				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		99.99979	0.00000	99.92958				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.47328		100.63256	11.48395	100.52760				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.47328		99.50457	11.48395	99.40078				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.15936	0.00000	100.09115				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.58842	0.00000	100.50494				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.15654	0.00000	100.08970				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		99.94730	6.50000	103.14120				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING161	On 20/03/2017	Spot Bond	0.00000	100.25070	0.00000	100.18220		0.00		0	0.00	
ING167	On 30/09/2014	Spot Bond	0.00000	99.99997	0.00000	99.94629		0.00		0	0.00	
ING196	On 30/06/2027	Spot Bond	0.00000	97.39659	0.00000	97.39659		0.00		0	0.00	
ING204	On 13/12/2015	Spot Bond	0.00000	100.32461	0.00000	100.26718		0.00		0	0.00	
ING209	On 12/04/2014	Spot Bond	0.00000	101.19217	0.00000	101.14207		0.00		0	0.00	
ING211	On 12/04/2016	Spot Bond	0.00000	101.28547	0.00000	101.22986		0.00		0	0.00	
ING221	On 08/05/2014	Spot Bond	0.00000	100.83172	0.00000	100.77966		0.00		0	0.00	
ING228	On 22/09/2018	Spot Bond	0.00000	100.15296	0.00000	100.08735		0.00		0	0.00	
ING232	On 04/10/2018	Spot Bond	0.00000	100.53929	0.00000	100.47885		0.00		0	0.00	
ING233	On 25/06/2014	Spot Bond	0.00000	102.04795	0.00000	102.00068		0.00		0	0.00	
ING234	On 28/05/2014	Spot Bond	0.00000	101.97137	0.00000	101.92329		0.00		0	0.00	
ING235	On 20/12/2014	Spot Bond	0.00000	100.18504	0.00000	100.13451		0.00		0	0.00	
ING236	On 20/12/2014	Spot Bond	0.00000	100.18358	0.00000	100.13344		0.00		0	0.00	
ING237	On 09/06/2014	Spot Bond	0.00000	100.34268	0.00000	100.29358		0.00		0	0.00	
ING239	On 15/07/2014	Spot Bond	0.00000	101.12220	0.00000	101.07186		0.00		0	0.00	
ING241	On 03/02/2015	Spot Bond	0.00000	100.92763	0.00000	100.87592		0.00		0	0.00	
ING242	On 10/02/2015	Spot Bond	0.00000	100.80705	0.00000	100.75546		0.00		0	0.00	
ING243	On 18/02/2015	Spot Bond	0.00000	100.70000	0.00000	100.64899		0.00		0	0.00	
ING244	On 18/02/2015	Spot Bond	0.00000	100.69164	0.00000	100.64125		0.00		0	0.00	
ING245	On 28/08/2014	Spot Bond	0.00000	100.50520	0.00000	100.45492		0.00		0	0.00	
ING247	On 17/09/2014	Spot Bond	0.00000	100.22726	0.00000	100.17856		0.00		0	0.00	
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.92095		0.00		0	0.00	
INGR02	On 28/11/2014	Spot Bond	0.00000	100.51671	0.00000	100.46664		0.00		0	0.00	
INGR03	On 09/05/2014	Spot Bond	0.00000	99.38963	0.00000	99.34268		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IP267U	On 09/04/2014	Spot Bond	100.00000		97.59358	100.00000	96.81698				0.00	0	0.00
IP268U	On 23/04/2014	Spot Bond	100.00000		94.07216	100.00000	93.35038				0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000		82.20721	100.00000	81.65548				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		101.38586	0.00000	101.32813				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		101.41736	0.00000	101.35838				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		101.43840	0.00000	101.37860				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.85000		103.94875	8.87500	103.80919				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	7.59500		101.34300	7.59500	99.97919				0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.40853	0.00000	100.35051				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.18500		101.82167	9.24000	101.58407			1,102,200,000,000.00	120,000,000	40,000,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000		99.86837	0.00000	99.81159				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		99.80421	0.00000	101.46057				0.00	40,000,000	20,000,000.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.80353	0.00000	100.73035				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.16261	0.00000	100.09319				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	9.02000		104.57513	9.04500	104.47005				0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		102.17301	0.00000	102.10755				0.00	100,000,000	50,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.57872	0.00000	100.50947				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.48000		115.18658	3.49000	115.04212			417,600,000,000.00	120,000,000	60,000,000.00	
IV019	On 31/03/2028	Spot Bond	3.93000		128.30737	3.95000	127.93910			3,930,000,000,000.00	1,000,000,000	500,000,000.00	
IV022	On 02/04/2022	Spot Bond	0.00000		99.95677	0.00000	99.89244				0.00	20,000,000	10,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		101.62060	0.00000	101.55413				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		101.61537	0.00000	101.54740				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.42996	0.00000	100.36268				0.00	80,000,000	40,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV026	On 27/09/2024	Spot Bond		0.00000	100.08435		0.00000	100.02089			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.80000	91.94908		3.90000	91.02956			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.80000	98.11225		3.90000	97.52618			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.47692		0.00000	100.40601			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	101.06226		0.00000	100.99161			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond		0.00000	100.35246		0.00000	100.30195			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		12.31000	110.16887		12.35500	109.91451			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	101.52288		0.00000	101.44569			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.93000	128.30737		3.95000	127.93910			0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond		100.00000	82.22598		100.00000	99.17355			0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond		100.00000	92.25000		100.00000	90.20000			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.55500		0.00000	100.50120			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	101.17008		0.00000	101.11776			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.70931		0.00000	100.65743			0.00	0	0.00
IVA413	On 27/03/2014	Spot Bond		5.80000	97.18173		5.80000	97.18173			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond		5.80000	99.87304		5.80000	99.85719			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond		5.80000	99.76221		5.80000	99.74640			0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond		5.80000	99.65163		5.80000	99.63585			0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond		5.90000	99.53342		5.90000	99.51741			0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond		5.90000	99.30973		5.90000	99.29379			0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond		5.90000	99.19826		5.90000	99.18236			0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond		6.00000	98.95890		6.00000	98.94280			0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond		6.05000	98.72363		6.05000	98.70747			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.98864		0.00000	100.92582			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC004	On 29/04/2014	Spot Bond	0.00000	101.09908	0.00000	101.04013				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	101.14475	0.00000	101.08536				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	101.55931	0.00000	101.50566				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	99.92870	0.00000	99.87505				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.95393	0.00000	100.90050				0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.92815	0.00000	100.87679				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.83538	0.00000	100.78469				0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.94979	0.00000	100.89657				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.70821	0.00000	100.65392				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.73520	0.00000	100.67230				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.60099	0.00000	100.54237				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	101.41746	0.00000	101.35848				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	101.42798	0.00000	101.36859				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	101.44903	0.00000	101.38881				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	101.35431	0.00000	101.29782				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	101.28677	0.00000	101.22625				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	101.09903	0.00000	101.04008				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.24177	0.00000	100.18169				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.80365	0.00000	100.74657				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.58907	0.00000	100.53551				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.58280	0.00000	100.52982				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	60.95236	100.00000	60.49562				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	89.02439	100.00000	88.37772				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDC06U	On 15/05/2014	Spot Bond	100.00000		89.02439	100.00000	88.37772				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		101.23946	0.00000	101.17812				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		64.25944	100.00000	63.78325				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		101.58611	0.00000	101.52683				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		23.06786	100.00000	22.89500				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		101.47729	0.00000	101.41421				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		57.31515	100.00000	56.88566				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		58.60414	100.00000	58.16499				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		63.09363	100.00000	62.62608				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		60.05950	100.00000	59.71831				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		62.50937	100.00000	62.04096				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		56.42850	100.00000	56.01939				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		58.94917	100.00000	58.38030				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.67048	0.00000	100.60282				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.37701	0.00000	101.30355				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.80500		135.68815	8.85000	141.84560				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.35843	0.00000	100.37908				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.25279	0.00000	100.19933				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.60985	0.00000	100.55070				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.46616	0.00000	100.40954				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		101.17451	0.00000	101.11525				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.28500		96.37142	9.34000	96.14697				0.00	0	0.00
LGL03	On 03/04/2018	Spot Bond	9.43500		94.06095	9.49000	93.81592				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.88500		97.77225	9.93000	97.48941				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL01	On 13/12/2015	Spot Bond	0.00000	100.52781	0.00000	100.44027				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.84000	102.92806	10.86500	102.80041				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.57586	0.00000	100.48025				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.76806	0.00000	100.70763				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.82040	0.00000	100.75588				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.88311	0.00000	100.81369				0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000	100.98511	0.00000	100.93455				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	101.23852	0.00000	101.18749				0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	0.00000	99.97080	0.00000	99.92700				0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000	99.66437	0.00000	99.62060				0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000	99.28973	0.00000	99.24238				0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	100.38301	0.00000	100.33514				0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	98.93269	0.00000	98.88490				0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000	97.07447	100.00000	96.30607				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	61.61570	100.00000	61.26567				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	57.31515	100.00000	56.88566				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.52136	0.00000	100.46947				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	53.61471	100.00000	53.22601				0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond	100.00000	96.30607	100.00000	95.54974				0.00	0	0.00
MAQ15U	On 02/04/2014	Spot Bond	100.00000	99.45504	100.00000	98.64865				0.00	0	0.00
MAQ16U	On 07/04/2014	Spot Bond	100.00000	98.11828	100.00000	97.33333				0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond	100.00000	92.63959	100.00000	91.93955				0.00	0	0.00
MAQ18U	On 17/04/2014	Spot Bond	100.00000	95.54974	100.00000	94.80519				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBC022	On 17/04/2014	Spot Bond	0.00000	99.75433		0.00000	99.71098			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	101.47139		0.00000	101.42085			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.66234		0.00000	100.61098			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.05339		0.00000	100.00256			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	101.26842		0.00000	101.21292			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.36387		0.00000	100.31263			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	101.04216		0.00000	100.98891			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.38300		0.00000	100.33253			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.35877		0.00000	100.30828			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.69811		0.00000	100.64441			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.80089		0.00000	100.75121			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.86482		0.00000	100.81111			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	100.31433		100.00000	99.52028			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	79.76879		100.00000	79.08309			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	61.27948		100.00000	60.82028			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	21.43435		100.00000	21.27895			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	52.32995		100.00000	51.95055			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.16000	103.61617		9.20500	103.36161			0.00	0	140,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.38537		0.00000	100.32173			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.35875		0.00000	100.29958			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	101.83541		0.00000	101.78031			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	99.86641		0.00000	99.80927			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	99.86545		0.00000	99.80791			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA3	On 05/10/2016	Spot Bond	0.00000		99.86068		0.00000	99.80108			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		101.43093		0.00000	101.37027			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		101.50851		0.00000	101.44501			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.52000		100.03996		8.57500	99.84870			0.00	0	100,000,000.00
MEFSB4	On 05/01/2019	Spot Bond	9.23000		102.58336		9.27500	102.33567			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	10.01000		102.31999		10.07000	101.91881			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.88000		104.28726		6.91000	104.20812			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.20372		0.00000	100.14849			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.21112		0.00000	100.15386			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.08500		100.99028		10.13000	100.72010			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.84000		101.25516		7.86500	101.15752			0.00	0	4,760,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.61930		0.00000	100.55913			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.44500		101.12640		9.50000	100.90322			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.27718		0.00000	100.21827			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.88500		101.26518		9.94500	100.88723			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		9.03880		100.00000	8.97327			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.59410		0.00000	100.53638			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.14500		101.01917		9.20000	100.79773			0.00	0	110,000,000.00
MTN02	On 13/07/2014	Spot Bond	6.36500		103.22296		6.39500	103.16104			127,300,000,000.00	20,000,000	10,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.94000		103.67439		7.96500	103.57686			0.00	0	430,000,000.00
MTN04	On 13/07/2017	Spot Bond	9.08500		105.04061		9.14000	104.80682			181,700,000,000.00	20,000,000	30,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.59544		100.89771	6.54563			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.68265		100.61875	6.63230			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.82915		0.00000	100.77419			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.84257		0.00000	100.78671			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.85476		0.00000	100.79807			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.86069		0.00000	100.80360			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.93423		0.00000	100.87221			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	101.01972		0.00000	100.95195			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.42291	100.00000		0.41974			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.42291	100.00000		0.41974			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.33500	96.71504		9.39500	96.30641			0.00	0	1,900,000,000.00
NBK10A	On 25/07/2016	Spot Bond		7.79000	99.38993		7.81500	99.27526			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	101.18501		0.00000	101.13354			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.60500	99.69427		9.65000	99.40371			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	101.36238		0.00000	101.31308			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		9.33500	100.52616		9.39500	100.14892			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.79938		0.00000	100.74543			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.68500	100.59394		9.74500	100.13827			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	102.14404		0.00000	102.09004			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.91644		0.00000	100.86341			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	101.82653		0.00000	101.77130			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	101.01399		0.00000	100.95966			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.72416		0.00000	100.67184			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.21305	0.00000	100.15970				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.54000		104.53065	7.56500	104.43256				1,206,400,000,000.00	160,000,000	770,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.57766	0.00000	100.51412				0.00	100,000,000	50,000,000.00
NBK3A	On 09/09/2019	Spot Bond	9.06000		110.50416	9.10500	110.22265				181,200,000,000.00	20,000,000	10,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.98000		33.21985	11.02500	33.04927				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.94000		106.04971	7.96500	105.95637				0.00	0	2,127,595,700.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		101.31541	0.00000	101.25365				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		101.39165	0.00000	101.32658				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.29000		102.11553	8.31500	102.00245				0.00	0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.13418	0.00000	100.07688				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.71274	0.00000	100.64977				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000	0.00000	99.93745				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		99.85832	0.00000	99.79728				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		101.47750	0.00000	101.41442				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.57346	0.00000	100.51161				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		88.74636	0.00000	88.69092				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.54303	0.00000	100.48445				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		101.16004	0.00000	101.09869				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN65	On 25/01/2016	Spot Bond	0.00000	101.27168	0.00000	101.20496				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	101.12392	0.00000	101.06373				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	101.57518	0.00000	101.50997				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	84.94293	0.00000	84.88561				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.35438	0.00000	100.30103				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.86984	0.00000	100.80800				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.22070	0.00000	100.16081				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.20888	0.00000	100.15223				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	99.82291	0.00000	101.49159				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.20162	0.00000	100.14695				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.19764	0.00000	100.14366				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.19750	0.00000	100.14355				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	101.10703	0.00000	101.05124				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.22889	0.00000	100.16636				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.15000	103.35221	10.19500	103.04058				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.22743	0.00000	100.16530				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.18500	102.13222	10.23000	101.81550				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.22889	0.00000	100.16636				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.20496	0.00000	100.14897				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.50439	0.00000	100.44809				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.79000	102.74581	8.81500	102.63944				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	103.78333	0.00000	103.70836				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.68165	0.00000	100.61411				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	99.88771	0.00000	99.83924				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NEDH1A	On 20/11/2018	Spot Bond	12.53500	114.04809		12.59000	113.73334			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.98899		0.00000	110.91138			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	101.77550		0.00000	101.73036			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.67821		0.00000	100.60288			0.00	20,000,000	10,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.29000	161.82233		2.39000	161.33430			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.13500	102.69556		9.18000	102.40573			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.36651		0.00000	100.31430			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.35387		0.00000	100.30316			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.76500	104.14598		9.81000	103.85133			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.66401		0.00000	100.60726			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.71331		0.00000	100.66263			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.63181		0.00000	100.57783			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.62602		0.00000	100.57254			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.64981		0.00000	100.59428			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.96500	104.80530		10.01000	104.46360			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.67364		0.00000	100.61607			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.64988		0.00000	100.59435			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.66407		0.00000	100.60731			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.16500	104.15252		10.21000	103.85681			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.71165		0.00000	100.65081			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.68315		0.00000	100.62475			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.67356		0.00000	100.61599			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.85362		0.00000	100.78051			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.79588	0.00000	100.72775				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.69256	0.00000	100.63335				0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.29000	104.99589	7.31500	104.93103				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.90000	116.61353	8.94500	116.34761				0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.26500	122.50020	9.32500	122.01894				0.00	0	750,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.18500	167.02827	2.28500	165.70758				0.00	0	8,600,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.50500	125.52274	9.55000	125.02017				0.00	0	3,531,866,900.00
NTC10	On 18/04/2014	Spot Bond	0.00000	101.27323	0.00000	101.21329				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	101.23885	0.00000	101.18040				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.32486	0.00000	101.26496				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	101.13768	0.00000	101.08032				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.82772	0.00000	101.77393				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.14105	0.00000	100.08083				0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.60557	0.00000	100.54872				0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.62722	0.00000	100.56834				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.69406	0.00000	100.62531				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.88364	0.00000	100.79627				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.69404	100.00000	16.56893				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	30.71975	100.00000	30.49210				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.07000	106.49951	7.09500	106.40101				0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	15.56158	100.00000	15.44497				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	97.12000	0.00000	97.12000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	45.34601	100.00000	45.00998				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.83037	0.00000	100.77533				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM11	On 23/01/2015	Spot Bond	0.00000	101.07155	0.00000	101.01678				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.54357	0.00000	100.48948				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.47146	0.00000	100.41744				0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000	100.75264	0.00000	100.70460				0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000	100.62453	0.00000	100.57649				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.62370	0.00000	100.57180				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.38135	0.00000	100.30445				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.40148	0.00000	100.34947				0.00	0	190,000,000.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.25056	0.00000	100.19677				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.24646	0.00000	100.19354				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.27501	0.00000	100.21659				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.25988	0.00000	100.20408				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.25131	0.00000	100.19735				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.28935	0.00000	100.22784				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.27105	0.00000	100.21284				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.26025	0.00000	100.20437				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.30518	0.00000	100.24027				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.28406	0.00000	100.22306				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.27068	0.00000	100.21255				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	101.05001	0.00000	100.99517				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	101.08434	0.00000	101.02785				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	101.09979	0.00000	101.04255				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	101.13411	0.00000	101.07522				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.28163		0.00000	101.21563			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.31592		0.00000	101.24827			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.25829		0.00000	101.19474			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.84000		103.49179		6.86500	103.42368			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.73500		96.99326		6.76500	96.92801			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.22500		38.86404		8.27000	38.64178			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.84000		109.66394		6.86500	109.56737		2,877,191,152,092,000.00	20,641,981,300	49,180,281,300.00	
R158	On 15/09/2015	Spot Bond	6.84000		109.66394		6.86500	109.56737			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.74000		90.79630		6.76500	90.71511			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.84000		115.40623		6.86500	115.28192			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.67000		85.11413		6.69500	85.01791			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.40500		119.04094		8.45000	118.57458		7,536,434,901,482,000.00	96,660,904,400	93,029,200,400.00	
R187P	On 21/12/2026	Spot Bond	8.14500		36.20675		8.19000	35.98429			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.06500		33.78318		8.11000	33.56123			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.78000		276.46880		1.88000	274.20927		14,000,387,080,000.00	7,865,386,000	27,387,570,800.00	
R201	On 21/12/2014	Spot Bond	6.36500		104.05159		6.39500	103.97631		13,227,974,686,000.00	2,078,236,400	81,300,000,000.00	
R202	On 07/12/2033	Spot Bond	2.09000		213.68156		2.12000	212.64416		2,230,254,466,000.00	1,067,107,400	60,266,865,100.00	
R2023	On 28/02/2023	Spot Bond	8.28500		97.31575		8.34500	96.88694		4,009,551,201,520,000.00	83,953,072,000	51,914,700,000.00	
R203	On 15/09/2017	Spot Bond	7.58500		102.34180		7.64000	102.11297		3,712,141,554,125,500.00	89,405,610,300	59,067,706,100.00	
R2030	On 31/01/2030	Spot Bond	8.84000		94.19740		8.88000	93.81046		2,462,647,200,000,000.00	78,580,000,000	27,350,000,000.00	
R2037	On 31/01/2037	Spot Bond	8.98000		96.73872		9.01500	96.34430		403,033,905,176,000.00	44,881,281,200	33,413,781,200.00	
R204	On 21/12/2018	Spot Bond	7.81000		102.91774		7.85500	102.67680		3,496,521,394,839,000.00	47,698,001,900	68,693,701,400.00	
R2048	On 28/02/2048	Spot Bond	9.07000		97.36963		9.10000	96.99501		382,930,084,980,000.00	42,219,414,000	49,736,000,000.00	
R207	On 15/01/2020	Spot Bond	8.08500		97.68232		8.13000	97.41802		2,443,662,178,765,500.00	02,246,404,300	50,302,167,300.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond	8.18500	92.46703	8.24500	92.10619					5,106,914,161,223,000.00	23,935,755,800	82,359,934,700.00
R209	On 31/03/2036	Spot Bond	8.92000	74.45606	8.95000	74.17423					2,236,731,891,888,000.00	50,754,696,400	64,892,923,100.00
R210	On 31/03/2028	Spot Bond	2.03000	159.91529	2.05000	159.46791					360,934,000,000.00	177,800,000	19,626,635,200.00
R211	On 31/01/2017	Spot Bond	0.97000	126.56293	0.97000	126.51793					77,988,000,000.00	80,400,000	25,051,938,500.00
R212	On 31/01/2022	Spot Bond	1.82000	129.34406	1.83000	129.19794					2,009,205,016,000.00	1,103,958,800	89,888,722,200.00
R213	On 28/02/2031	Spot Bond	8.80500	84.85177	8.85000	84.44660					1,056,458,693,838,000.00	19,983,951,600	10,340,568,800.00
R214	On 28/02/2041	Spot Bond	8.99000	75.43731	9.02000	75.14513					1,049,581,001,367,000.00	16,749,833,300	44,341,589,900.00
R226C	On 15/09/2014	Spot Bond	6.33500	97.16678	6.36500	97.10439					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.90000	93.71733	6.92500	93.64369					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.74000	90.79630	6.76500	90.71511					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.66000	87.96935	6.68500	87.88059					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.67000	85.11413	6.69500	85.01791					0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.42000	98.57821	6.45000	98.52017					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.37000	95.55392	6.40000	95.48418					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.81000	92.12240	6.83500	92.04412					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.68000	89.28243	6.70500	89.19668					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.66000	86.43399	6.68500	86.34067					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.72000	83.51625	6.74500	83.41560					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.56000	78.71509	7.61500	78.53229					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.61000	75.71204	7.66500	75.51594					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.81500	72.33102	7.86000	72.15294					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.79500	69.67431	7.84000	69.48782					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.77500	67.12812	7.82000	66.93404					0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond		7.76500	64.65178		7.81000	64.45095			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		8.04500	61.20063		8.09000	60.99617			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		8.02500	58.91016		8.07000	58.70073			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		8.10500	56.32376		8.16500	56.05263			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		8.07500	54.25084		8.13500	53.97423			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		8.04500	52.26930		8.10500	51.98789			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		8.01500	50.37469		8.07500	50.08911			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.97500	48.60587		8.03500	48.31649			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.93500	46.91723		7.99500	46.62455			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.34500	43.34506		8.39000	43.12482			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.30500	41.78066		8.35000	41.55949			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.26500	40.28821		8.31000	40.06638			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.22500	38.86404		8.27000	38.64178			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.18500	37.50465		8.23000	37.28219			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.14500	36.20675		8.19000	35.98429			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.10500	34.96724		8.15000	34.74495			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.06500	33.78318		8.11000	33.56123			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	101.81941		0.00000	101.74243			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.77744		0.00000	100.70875			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	101.84876		0.00000	101.77273			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	101.64817		0.00000	101.57593			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	14.15340		100.00000	14.04735			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	6.47496		100.00000	6.42698			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	17.61047		100.00000	17.48279			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.48452		0.00000	100.42668			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00007		0.00000	99.94477			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.40424		0.00000	100.34429			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.77354		0.00000	100.71771			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond		0.00000	100.72801		0.00000	100.67948			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	100.80223		0.00000	100.74875			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.12229		0.00000	100.06982			0.00	7,276,000,000	3,638,000,000.00
RES06	On 18/10/2014	Spot Bond		0.00000	101.27712		0.00000	101.21702			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.76117		0.00000	100.70277			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	101.50573		0.00000	101.44623			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	101.09241		0.00000	101.03211			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.41929		0.00000	100.36019			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	101.40826		0.00000	101.35483			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	101.24911		0.00000	101.18943			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	102.19313		0.00000	102.14510			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.60318		0.00000	100.54469			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.48784		0.00000	100.42667			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.54254		0.00000	100.48393			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	101.48072		0.00000	101.39684			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.90783			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	101.90474		0.00000	101.80552			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	101.70640		0.00000	101.61760			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP008	On 30/04/2016	Spot Bond	0.00000	101.70640		0.00000	101.61760			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.11122		0.00000	100.02725			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.12443		0.00000	100.03045			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.58842		0.00000	100.50494			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	104.09832		12.35000	103.99500			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.49313		0.00000	100.42347			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	14.00131		100.00000	13.89639			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.46144		0.00000	100.39622			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.90224		0.00000	100.83640			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	101.55299		0.00000	101.48667			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	101.39031		0.00000	101.32441			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.80483		0.00000	100.73368			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.42965		100.00000	2.41184			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	10.55267		100.00000	10.47447			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	24.31496		100.00000	24.13276			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	14.10867		100.00000	14.05686			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	19.44503		100.00000	19.29931			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	105.46874		0.00000	105.32901			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	102.56881		0.00000	102.43977			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.48500	106.85264		9.54500	106.46286			0.00	0	590,000,000.00
RW23	On 10/12/2023	Spot Bond	9.53500	102.71772		9.59500	102.26566			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.95500	105.30884		10.00000	104.87601			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	97.60762		0.00000	97.41804			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.09000	110.16801		8.11500	110.03449			0.00	0	1,650,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK13		On 24/11/2016	Spot Bond	0.00000	100.75255		0.00000	100.68793			0.00	100,000,000	50,000,000.00
SBK14		On 01/12/2017	Spot Bond	9.63500	103.23481		9.69000	102.98770			0.00	0	1,350,000,000.00
SBK15		On 23/01/2022	Spot Bond	0.00000	101.30196		0.00000	101.23801			0.00	0	0.00
SBK16		On 15/03/2023	Spot Bond	0.00000	100.30159		0.00000	100.23749			0.00	40,000,000	20,000,000.00
SBK17		On 30/07/2024	Spot Bond	0.00000	101.29983		0.00000	101.23544			0.00	0	0.00
SBK18		On 24/10/2020	Spot Bond	0.00000	101.34356		0.00000	101.27655			0.00	40,000,000	20,000,000.00
SBK19		On 24/10/2019	Spot Bond	0.00000	101.31683		0.00000	101.25107			0.00	0	0.00
SBK7		On 24/05/2015	Spot Bond	7.94000	105.18062		7.96500	105.08522			16,674,000,000,000.00	2,100,000,000	1,770,000,000.00
SBK9		On 10/04/2018	Spot Bond	9.41000	100.64224		9.45500	100.42091			0.00	0	390,000,000.00
SBK11		On 09/04/2014	Spot Bond	2.57000	130.27840		2.57000	130.21511			719,600,000,000.00	280,000,000	140,000,000.00
SBN27		On 15/09/2015	Spot Bond	8.30000	107.57444		8.32500	107.46766			0.00	0	0.00
SBN29		On 15/09/2015	Spot Bond	8.16000	107.77237		8.18500	107.66655			0.00	0	0.00
SBN31		On 15/09/2015	Spot Bond	8.09000	107.87153		8.11500	107.76619			0.00	0	0.00
SBN33		On 15/09/2017	Spot Bond	8.98500	98.20840		9.04000	97.97964			0.00	0	0.00
SBN34		On 15/09/2015	Spot Bond	8.23500	107.66627		8.26000	107.55994			0.00	0	0.00
SBN35		On 15/09/2015	Spot Bond	8.20000	107.71576		8.22500	107.60967			0.00	0	0.00
SBN45		On 15/09/2017	Spot Bond	0.00000	100.27314		0.00000	100.21512			0.00	0	0.00
SBN49		On 02/06/2014	Spot Bond	0.00000	100.38783		0.00000	100.34757			0.00	0	0.00
SBN50		On 23/09/2014	Spot Bond	0.00000	100.17081		0.00000	100.09776			0.00	0	0.00
SBN51		On 03/10/2016	Spot Bond	0.00000	99.94122		0.00000	99.88242			0.00	0	0.00
SBS13		On 22/09/2017	Spot Bond	8.63500	100.99461		8.69000	100.76191			0.00	0	0.00
SBS15		On 26/04/2016	Spot Bond	0.00000	101.51247		0.00000	101.45744			0.00	0	0.00
SBS16		On 22/09/2018	Spot Bond	0.00000	100.13867		0.00000	100.07935			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS18	On 23/06/2018	Spot Bond	0.00000	104.24656	0.00000	104.18288				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.33500	107.08400	9.39500	106.68454				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.05500	103.71799	10.10000	103.32292				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.90613	0.00000	100.84167				0.00	100,000,000	50,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.30326	0.00000	101.25246				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.95176	0.00000	100.89422				0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.43618	0.00000	103.37789				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.91000	102.92920	8.95500	102.67228				0.00	0	910,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	9.41048	100.00000	9.34745				0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.88500	102.59502	9.94500	102.13653				0.00	0	1,000,000,000.00
SBS3	On 25/05/2026	Spot Bond	9.10500	96.26392	9.15000	95.88156				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.88500	96.41569	9.94500	96.03669				0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	8.02000	109.52290	8.04500	109.39807			1,924,800,000,000.00		240,000,000	120,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.31000	265.34316	2.41000	263.18062				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.67000	124.16749	1.67000	124.11617				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	103.67000	0.00000	103.43000				0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	8.92984	100.00000	8.86510				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	2.24000	122.25710	2.24000	122.20086				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHPCBU	On 03/04/2017	Spot Bond		6.50000	99.94730		6.50000	103.14120			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.28521		0.00000	100.21944			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00010		0.00000	99.94238			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	101.62605		0.00000	101.56648			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		9.61500	99.82126		9.67000	99.59558			0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond		0.00000	101.35080		0.00000	101.28731			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	99.80839		0.00000	101.42915			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.13815		0.00000	100.07889			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.12665		0.00000	100.07259			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.95339		0.00000	100.90079			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		9.49609		100.00000	9.42493			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.38394		0.00000	100.32397			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		8.14000	104.33929		8.16500	104.21596			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond		9.41000	98.53844		9.45500	98.30719			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.93500	98.35242		8.99000	98.12365			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.77326		0.00000	100.71808			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.73615		0.00000	100.67816			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.85191		0.00000	100.79585			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.74137		0.00000	100.68297			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	101.20987		0.00000	101.14879			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.68500	104.32505		8.74000	104.14018			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	101.49770		0.00000	101.44028			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	101.63342		0.00000	101.57802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA05	On 16/04/2018	Spot Bond	0.00000	101.34921	0.00000	101.29039				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.73500	96.14867	9.79500	95.81702				0.00	0	2,400,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.58480	0.00000	100.52174				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.02914	0.00000	100.04045				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	101.20301	0.00000	101.13959				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.79300	84.83906	9.85300	84.50282				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.85500	84.56088	9.91500	84.22555				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.61000	103.17350	7.64000	103.08877				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.34500	92.27144	9.39000	92.01520				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.27255	0.00000	100.21006				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.76500	98.84405	8.82000	98.61526				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.55000	103.58662	2.65000	102.54627				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.76000	99.28660	8.80500	99.04825				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.82691	0.00000	100.77554				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.84782	0.00000	100.76904				0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000	100.66501	0.00000	100.60450				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.82500	107.69641	9.87000	107.27783				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.51720	0.00000	100.46139				0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	99.86644	0.00000	99.80925				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.25869	0.00000	100.19943				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.03500	76.10559	10.08000	75.75070				0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000	100.55747	0.00000	100.49453				0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000	101.19757	0.00000	101.14497				0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	101.29422	0.00000	101.23255				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN025	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond		0.00000	99.65995		0.00000	99.61560			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond		0.00000	99.55613		0.00000	99.51174			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond		0.00000	99.55627		0.00000	99.51190			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond		0.00000	99.43956		0.00000	99.39152			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond		0.00000	99.31309		0.00000	99.26517			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond		0.00000	99.29710		0.00000	99.24917			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond		0.00000	99.26450		0.00000	99.21653			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond		0.00000	99.26552		0.00000	99.21762			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond		0.00000	99.20018		0.00000	99.15219			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond		0.00000	99.16693		0.00000	99.11887			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond		0.00000	99.07844		0.00000	99.02993			0.00	0	0.00
SY1058	On 03/04/2014	Spot Bond		0.00000	99.95208		0.00000	99.90415			0.00	0	0.00
SY1060	On 07/04/2014	Spot Bond		0.00000	99.88780		0.00000	99.83972			0.00	0	0.00
SY1062	On 11/04/2014	Spot Bond		0.00000	99.82382		0.00000	99.77578			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond		0.00000	98.85669		0.00000	98.80838			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond		0.00000	98.73099		0.00000	98.68218			0.00	0	0.00
SY1066	On 17/04/2014	Spot Bond		100.00000	95.54974		100.00000	94.80519			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond		0.00000	98.71337		0.00000	98.66451			0.00	0	0.00
SY1068	On 16/04/2014	Spot Bond		0.00000	99.74254		0.00000	99.69426			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		7.30000	107.26343		7.32500	107.16323			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		9.00500	99.96464		9.05000	99.57450			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	81.66003		100.00000	81.14320			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TF105U	On 25/10/2014	Spot Bond	100.00000	63.46447	100.00000	62.99417				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	28.15463	100.00000	27.94365				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	101.14342	0.00000	101.08911				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	101.00369	0.00000	100.95044				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.67570	0.00000	100.62505				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.52017	0.00000	100.46404				0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000	99.63940	0.00000	99.59613				0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000	98.71663	0.00000	98.70738				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.62042	0.00000	100.57020				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.19637	0.00000	100.14316				0.00	0	400,000,000.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.20675	0.00000	100.15070				0.00	0	400,000,000.00
TFS124	On 18/06/2014	Spot Bond	0.00000	98.74270	0.00000	98.69495				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.99926	0.00000	100.94608				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.09000	102.74220	8.11500	102.62194				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	101.22560	0.00000	101.16702				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	101.26364	0.00000	101.20339				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	101.53937	7.83000	101.47475				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	101.20467	0.00000	101.14701				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	101.25223	0.00000	101.19248				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	101.21210	0.00000	101.14916				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	101.20467	0.00000	101.14701				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	101.25223	0.00000	101.19248				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	101.40902	7.16000	101.34992				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	101.34539	0.00000	101.28155				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10B2	On 18/07/2017	Spot Bond		0.00000	101.33779		0.00000	101.27428			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	101.52018		0.00000	101.44864			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	101.49550		0.00000	101.42504			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	102.24008		0.00000	102.13654			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	102.15499		0.00000	102.05527			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	101.20277		0.00000	101.14519			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	101.26364		0.00000	101.20339			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	101.61806		8.73000	101.59407			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	101.19706		0.00000	101.13973			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	101.25223		0.00000	101.19248			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.28000	97.75103		9.32500	97.57320			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	101.34920		0.00000	101.28518			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	101.32829		0.00000	101.26519			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	101.51638		0.00000	101.44501			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	101.50878		0.00000	101.43774			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	102.10771		0.00000	102.01009			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	102.11527		0.00000	102.01732			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	101.26771		0.00000	101.20801			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.90910		101.06155	6.85742			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	101.19706		0.00000	101.13973			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	109.98514		0.00000	109.92686			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	101.36820		0.00000	101.30336			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	101.44421		0.00000	101.37601			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8D1	On 18/04/2036	Spot Bond	0.00000	102.24764	0.00000	102.14377				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.65137	0.00000	101.59541				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	101.23903	0.00000	101.18058				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.25815	0.00000	101.19887				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	101.23903	0.00000	101.18058				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.25815	0.00000	101.19887				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	101.26771	0.00000	101.20801				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	101.22756	0.00000	101.16961				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	101.25815	0.00000	101.19887				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.36327	0.00000	101.29944				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.36327	0.00000	101.29944				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.36327	0.00000	101.29944				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.51614	0.00000	101.44567				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.55434	0.00000	101.48221				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.50658	0.00000	101.43653				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	102.26996	0.00000	102.16664				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	102.31762	0.00000	102.21222				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	102.29856	0.00000	102.19399				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.59000	108.33001	8.61500	108.22881				0.00	0	990,000,000.00
TL20	On 22/02/2020	Spot Bond	8.26000	90.33101	8.30500	90.08204				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.49500	105.79496	8.55000	105.55093				0.00	0	5,780,000,000.00
TN20	On 17/09/2020	Spot Bond	9.38500	105.70340	9.44500	105.32910				52,479,981,500.00	5,591,900	15,882,500,000.00
TN23	On 06/11/2023	Spot Bond	9.46500	112.60536	9.52500	112.12601				0.00	0	10,640,000,000.00
TN25	On 19/08/2025	Spot Bond	9.60500	100.31298	9.65000	99.92942				0.00	0	14,410,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond	9.55000	98.45276		9.59500	98.05021			5,652,645,000.00	591,900	6,721,100,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	101.02277		0.00000	100.96971			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.66877		0.00000	100.61161			0.00	0	1,502,400,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.89005		0.00000	100.83536			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.81503		0.00000	100.75713			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.83677		0.00000	100.77731			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.83897		0.00000	100.77935			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.94606		0.00000	100.87873			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	101.16807		0.00000	101.08474			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	99.83967		0.00000	99.78702			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	99.87400		0.00000	99.81963			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	99.87118		0.00000	99.81561			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.00000		10.00000	99.91972			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.00000		9.75000	99.92172			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.00000		100.00000	9.92284			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	99.75018		0.00000	99.70609			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	99.63482		0.00000	99.59100			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	99.32344		0.00000	99.27834			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	99.13650		0.00000	99.09259			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000	99.94067		0.00000	99.89618			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	97.07111		0.00000	97.02361			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000	99.52660		0.00000	99.48222			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	96.36864		0.00000	96.32064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP153	On 27/11/2014	Spot Bond	0.00000	96.19156		0.00000	96.14416			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	98.89151		0.00000	98.84595			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	98.21653		0.00000	98.17000			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	95.09398		0.00000	95.04443			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	97.78879		0.00000	97.73737			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	94.03918		0.00000	93.98168			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	97.57935		0.00000	97.52856			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	93.87910		0.00000	93.83474			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	93.68009		0.00000	93.62416			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	97.07589		0.00000	97.02459			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	93.53099		0.00000	93.47602			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.96370		100.00000	12.86655			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000	98.22131		100.00000	97.45595			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000	101.15289		0.00000	101.10797			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond	0.00000	101.12295		0.00000	101.07803			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond	0.00000	101.09300		0.00000	101.04808			0.00	0	0.00
TWC03U	On 15/04/2014	Spot Bond	100.00000	98.85929		100.00000	98.08493			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond	0.00000	101.04808		0.00000	101.00316			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond	0.00000	101.01814		0.00000	100.97322			0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond	0.00000	100.66105		0.00000	100.61268			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.67669		0.00000	100.62601			0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000	100.63308		0.00000	100.58438			0.00	0	0.00
TWC046	On 09/04/2014	Spot Bond	0.00000	100.30556		0.00000	100.25732			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000	101.25100		0.00000	101.19959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCJ09	On 21/05/2014	Spot Bond	0.00000	100.75316	0.00000	100.69805				0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	0.00000	101.10100	0.00000	101.05575				0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000	100.67116	0.00000	100.62205				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.58500	106.37438	9.64500	105.98430				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	101.36329	0.00000	101.30804				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	101.41094	0.00000	101.34504				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	99.84010	0.00000	99.77127				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.92500	101.23890	9.98000	101.00095				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.06828	0.00000	100.01706				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	100.00000	54.70763	100.00000	51.20000				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.93837	0.00000	100.88136				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.97021	0.00000	100.91123				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.97161	0.00000	100.91255				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.05413	0.00000	99.99989				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.05580	0.00000	99.99995				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.20000	114.60903	7.22500	114.48898				0.00	0	9,800,000,000.00
WS05	On 01/08/2018	Spot Bond	1.45000	233.21322	1.45000	233.12104			394,255,000,000.00		271,900,000	271,900,000.00
WSP1	On 28/05/2015	Spot Bond	7.14000	105.07718	7.16500	104.98807				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.09000	105.53218	8.14500	105.30944				0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.36500	105.65559	8.41000	105.39521				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.71000	104.39739	8.75500	104.11072				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.72500	104.47888	8.78500	104.08771				0.00	0	2,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z014	On 30/06/2015	Spot Bond	6.79000	91.98375		6.81500	91.90487			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	6.39000	100.00000		6.42000	99.94726			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.40000	98.42944		6.43000	98.37103			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.72000	90.24937		6.74500	90.16618			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.38000	95.90508		6.41000	95.83640			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.79000	91.96678		6.81500	91.88785			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.75500	65.81932		7.80000	65.62138			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	34.00540		100.00000	33.81222			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	17.99948		100.00000	17.89723			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>39,116,571,883,690,000.00</b>	<b>10,193,256,500</b>	<b>'63 252 594 700.00</b>
<b>Grand Total:</b>										<b>39,116,572,950,897,800.00</b>	<b>10,193,350,628</b>	<b>'63 256 362 125.00</b>