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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/04/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R		On 25/04/2014	Any day expiry		10.63670	10.63670	10.61010	10.61010		12.15	0.00	0	0.00
\$ / R	10.80	Put	On 25/04/2014	Any day expiry	164.89720	0.16490	193.39320	0.19339	164.897	16.81	0.00	0	500.00
\$ / R	12.00	Call	On 25/04/2014	Any day expiry	0.00010	0.00000	0.00830	0.00001	0.000	48.52	0.00	0	500.00
\$ / R		On 29/04/2014	Any day expiry		10.63670	10.63670	10.61490	10.61490		10.47	0.00	0	0.00
\$ / R	10.57	Call	On 29/04/2014	Any day expiry	96.34920	0.09635	81.87630	0.08188	96.349	11.49	0.00	0	10,000.00
\$ / R		On 06/05/2014	Any day expiry		10.63920	10.63920	10.61980	10.61980		11.00	0.00	0	0.00
\$ / R	10.54	Call	On 06/05/2014	Any day expiry	147.21540	0.14722	136.44680	0.13645	147.215	11.61	0.00	0	1,500.00
\$ / R	10.87	Call	On 06/05/2014	Any day expiry	22.05830	0.02206	22.89690	0.02290	22.058	12.42	0.00	0	1,500.00
\$ / R		On 13/05/2014	Any day expiry		10.65070	10.65070	10.63350	10.63350		11.36	0.00	0	0.00
\$ / R	10.10	Call	On 13/05/2014	Any day expiry	554.80010	0.55480	540.08790	0.54009	554.800	12.78	0.00	0	1,000.00
\$ / R	10.40	Call	On 13/05/2014	Any day expiry	281.30050	0.28130	271.24800	0.27125	281.300	12.01	0.00	0	1,000.00
\$ / R	10.90	Call	On 13/05/2014	Any day expiry	37.49890	0.03750	38.76580	0.03877	37.499	12.68	0.00	0	1,500.00
\$ / R		On 26/05/2014	Any day expiry		10.67430	10.67430	10.65900	10.65900		11.75	0.00	0	10,150.00
\$ / R		On 27/05/2014	Any day expiry		10.67610	10.67610	10.66100	10.66100		11.80	0.00	0	0.00
\$ / R	8.30	Put	On 27/05/2014	Any day expiry	0.00680	0.00001	0.00110	0.00000	0.007	21.48	0.00	0	5,500.00
\$ / R	10.14	Call	On 27/05/2014	Any day expiry	545.77450	0.54577	534.08840	0.53409	545.774	11.22	0.00	0	5,500.00
\$ / R		On 28/05/2014	Any day expiry		10.67790	10.67790	10.66270	10.66270		11.88	0.00	0	0.00
\$ / R	10.80	Put	On 28/05/2014	Any day expiry	230.05790	0.23006	247.52680	0.24753	230.058	12.37	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 28/05/2014	Any day expiry	12.20	Call	1.84510	0.00185	2.17710	0.00218	1.845	18.35	0.00	0	500.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.70570	10.70570	10.69050	10.69050		12.36	122,216,271.20	11,416	874,465.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.28840	0.00029	0.41000	0.00041	0.288	19.47	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	0.40830	0.00041	0.56330	0.00056	0.408	18.70	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	0.42930	0.00043	0.58970	0.00059	0.429	18.59	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	6.01780	0.00602	7.02800	0.00703	6.018	13.48	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	6.68180	0.00668	7.81970	0.00782	6.682	13.35	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	12.95820	0.01296	15.28330	0.01528	12.958	12.53	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	14.38310	0.01438	16.96930	0.01697	14.383	12.40	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	14.89180	0.01489	17.57020	0.01757	14.892	12.36	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.02	Put	15.41780	0.01542	18.19100	0.01819	15.418	12.32	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	22.56170	0.02256	26.57380	0.02657	22.562	11.84	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	24.17060	0.02417	28.44970	0.02845	24.171	11.76	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	310.37720	0.31038	305.42850	0.30543	310.377	12.14	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	104.67720	0.10468	114.92850	0.11493	104.677	12.14	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	131.66100	0.13166	143.09590	0.14310	131.661	12.22	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	158.01310	0.15801	170.39400	0.17039	158.013	12.29	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	167.46250	0.16746	180.14140	0.18014	167.463	12.31	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.67	Put	177.24190	0.17724	190.20930	0.19021	177.242	12.33	0.00	0	100.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.75	Put	222.03340	0.22203	236.00530	0.23601	222.033	12.57	0.00	0	201.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	321.65330	0.32165	336.94150	0.33694	321.653	13.19	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	113.82380	0.11382	114.21550	0.11422	113.824	13.40	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	101.70490	0.10170	102.34140	0.10234	101.705	13.60	0.00	0	20,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	396.00490	0.39600	411.84140	0.41184	396.005	13.60	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Call	99.43940	0.09944	100.11800	0.10012	99.439	13.65	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Put	403.73940	0.40374	419.61800	0.41962	403.739	13.65	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	97.22280	0.09722	97.94430	0.09794	97.223	13.69	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	81.19500	0.08120	82.17790	0.08218	81.195	14.02	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	77.62600	0.07763	78.65800	0.07866	77.626	14.10	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	75.90220	0.07590	76.95590	0.07696	75.902	14.14	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	67.85530	0.06786	69.00160	0.06900	67.855	14.35	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	64.88840	0.06489	66.06300	0.06606	64.888	14.43	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	34.65580	0.03466	35.93870	0.03594	34.656	15.80	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	828.95580	0.82896	845.43870	0.84544	828.956	15.80	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	28.47860	0.02848	29.70910	0.02971	28.479	16.27	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	11.12990	0.01113	11.86730	0.01187	11.130	17.39	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,305.42990	1.30543	1,321.36730	1.32137	1,305.430	17.39	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	9.74250	0.00974	10.41440	0.01041	9.743	17.47	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	5.85350	0.00585	6.31500	0.00632	5.854	17.80	0.00	0	15,489.00
\$ / R	On 18/06/2014	Any day expiry			10.71430	10.71430	10.69920	10.69920		12.38	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.72990	10.72990	10.71490	10.71490		12.52	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.21770	0.00022	0.26120	0.00026	0.218	19.85	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	191.31380	0.19131	189.99780	0.19000	191.314	12.98	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.73510	10.73510	10.72020	10.72020		12.66	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	270.49600	0.27050	284.15160	0.28415	270.496	12.86	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	14.36510	0.01437	15.25280	0.01525	14.365	18.99	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			10.78500	10.78500	10.77050	10.77050		13.15	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	1.03220	0.00103	1.16100	0.00116	1.032	19.13	0.00	0	4,700.00

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\$ / R	On 28/07/2014	Any day expiry	10.82	Call	273.40920	0.27341	270.33690	0.27034	273.409	13.22	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.78680	10.78680	10.77240	10.77240		13.18	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	297.64690	0.29765	308.86980	0.30887	297.647	13.18	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	30.77660	0.03078	31.10150	0.03110	30.777	19.74	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			10.83300	10.83300	10.81890	10.81890		13.50	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	119.77180	0.11977	126.44430	0.12644	119.772	12.74	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	84.50260	0.08450	84.61880	0.08462	84.503	17.66	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.84270	10.84270	10.82860	10.82860		13.64	0.00	0	1,329.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	321.33500	0.32133	330.93860	0.33094	321.335	13.55	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	47.36900	0.04737	47.81680	0.04782	47.369	20.09	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.84460	10.84460	10.83050	10.83050		13.65	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	2.43880	0.00244	2.66880	0.00267	2.439	18.60	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	302.66360	0.30266	300.48810	0.30049	302.664	13.99	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.87930	10.87930	10.86540	10.86540		13.86	21,867,393.00	2,010	48,670.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	7.74820	0.00775	8.18350	0.00818	7.748	16.55	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	8.85190	0.00885	9.36780	0.00937	8.852	16.28	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	9.15150	0.00915	9.68980	0.00969	9.151	16.21	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	10.80960	0.01081	11.47140	0.01147	10.810	15.87	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	40.00800	0.04001	42.86940	0.04287	40.008	13.18	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	66.48840	0.06649	70.65780	0.07066	66.488	12.99	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	100.44520	0.10045	105.96310	0.10596	100.445	12.87	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	104.68530	0.10469	110.35570	0.11036	104.685	12.85	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	109.06210	0.10906	114.88660	0.11489	109.062	12.84	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	148.29280	0.14829	155.32360	0.15532	148.293	12.82	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	634.45160	0.63445	627.75760	0.62776	634.452	12.86	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	192.34750	0.19235	200.41320	0.20041	192.348	13.06	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	212.75680	0.21276	221.24150	0.22124	212.757	13.16	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	194.95450	0.19495	194.37450	0.19437	194.955	15.71	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	123.31140	0.12331	123.41670	0.12342	123.311	17.26	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	97.67520	0.09768	97.96280	0.09796	97.675	18.10	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	91.44810	0.09145	91.77080	0.09177	91.448	18.34	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	88.53370	0.08853	88.87080	0.08887	88.534	18.47	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	85.06450	0.08506	85.41910	0.08542	85.065	18.62	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	67.24670	0.06725	67.66560	0.06767	67.247	19.58	0.00	0	10,000.00
\$ / R	On 26/09/2014	Any day expiry			10.90050	10.90050	10.88670	10.88670		13.92	0.00	0	669.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	338.77460	0.33877	349.06340	0.34906	338.775	13.72	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	61.82350	0.06182	62.35280	0.06235	61.824	20.52	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.90630	10.90630	10.89250	10.89250		13.90	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	4.00340	0.00400	4.25430	0.00425	4.003	17.97	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	377.48760	0.37749	374.92110	0.37492	377.488	14.08	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			10.96410	10.96410	10.95090	10.95090		14.24	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	5.30760	0.00531	5.66260	0.00566	5.308	17.38	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	352.77070	0.35277	363.62300	0.36362	352.771	13.80	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	345.43400	0.34543	345.04120	0.34504	345.434	14.94	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	84.25790	0.08426	86.79990	0.08680	84.258	21.06	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.97630	10.97630	10.96300	10.96300		14.27	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	121.12230	0.12112	126.84210	0.12684	121.122	13.19	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	211.41650	0.21142	211.94560	0.21195	211.417	16.80	0.00	0	3,882.00

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\$ / R	On 25/11/2014	Any day expiry			11.01900	11.01900	11.00550	11.00550		14.38	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	365.27790	0.36528	375.99820	0.37600	365.278	13.98	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	105.55540	0.10556	106.33940	0.10634	105.555	22.08	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.02510	11.02510	11.01160	11.01160		14.40	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	6.96210	0.00696	7.56570	0.00757	6.962	17.04	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	411.38990	0.41139	410.64010	0.41064	411.390	15.04	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.05360	11.05360	11.03990	11.03990		14.57	27,634,000.00	2,500	34,633.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	23.25010	0.02325	25.10950	0.02511	23.250	14.71	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	43.02660	0.04303	45.87390	0.04587	43.027	14.21	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	74.98760	0.07499	79.07240	0.07907	74.988	13.72	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	87.60740	0.08761	92.10560	0.09211	87.607	13.57	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	106.58710	0.10659	111.71160	0.11171	106.587	13.47	0.00	0	17,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	197.93220	0.19793	205.78850	0.20579	197.932	13.45	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	235.71410	0.23571	244.48230	0.24448	235.714	13.45	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	256.07880	0.25608	265.20000	0.26520	256.079	13.55	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	322.86480	0.32286	332.99990	0.33300	322.865	13.86	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	382.28400	0.38228	393.15780	0.39316	382.284	14.10	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	441.22630	0.44123	452.72550	0.45273	441.226	14.33	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	480.87480	0.48087	492.73990	0.49274	480.875	14.47	0.00	0	42,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	540.99370	0.54099	553.30250	0.55330	540.994	14.70	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Put	547.25280	0.54725	559.59780	0.55960	547.253	14.72	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	604.92200	0.60492	617.58580	0.61759	604.922	14.94	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	366.80620	0.36681	366.58900	0.36659	366.806	15.68	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	257.63140	0.25763	258.15670	0.25816	257.631	16.99	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	214.96190	0.21496	215.67180	0.21567	214.962	17.70	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	141.65760	0.14166	142.47940	0.14248	141.658	19.46	0.00	0	47,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	137.18700	0.13719	138.00630	0.13801	137.187	19.61	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	124.97280	0.12497	125.77630	0.12578	124.973	20.05	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	124.15700	0.12416	124.95640	0.12496	124.157	20.12	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	81.01370	0.08101	81.68700	0.08169	81.014	25.19	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.05970	11.05970	11.04600	11.04600		14.57	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	372.50410	0.37250	383.22270	0.38322	372.504	14.06	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	119.96100	0.11996	120.71670	0.12072	119.961	22.59	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.07590	11.07590	11.06220	11.06220		14.69	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	10.30360	0.01030	10.72690	0.01073	10.304	17.33	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	481.26670	0.48127	480.37000	0.48037	481.267	14.93	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.14920	11.14920	11.13540	11.13540		14.87	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	14.03650	0.01404	14.93620	0.01494	14.037	17.30	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	384.23860	0.38424	395.18370	0.39518	384.239	14.14	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	558.47400	0.55847	557.56400	0.55756	558.474	14.98	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	149.90320	0.14990	151.04720	0.15105	149.903	23.75	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.20930	11.20930	11.19570	11.19570		15.06	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	391.01990	0.39102	401.40380	0.40140	391.020	14.23	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	173.89620	0.17390	175.22220	0.17522	173.896	24.30	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.25020	11.25020	11.23660	11.23660		15.18	0.00	0	550.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	158.76000	0.15876	164.37520	0.16438	158.760	13.79	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	444.27430	0.44427	454.90650	0.45491	444.274	14.46	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	192.91740	0.19292	194.39480	0.19439	192.917	22.78	0.00	0	46,165.00

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 27/03/2015	Any day expiry		11.27390	11.27390	11.26030	11.26030		15.31	0.00	0	0.00
\$ / R	10.80	Put	395.53150	0.39553	406.44420	0.40644	395.532	14.27	0.00	0	300.00		
\$ / R	14.85	Call	182.04330	0.18204	181.36000	0.18136	182.043	24.55	0.00	0	300.00		
\$ / R		On 28/04/2015	Any day expiry		11.34280	11.34280	11.32930	11.32930		15.43	0.00	0	0.00
\$ / R	10.80	Put	399.42420	0.39942	410.58590	0.41059	399.424	14.30	0.00	0	300.00		
\$ / R	15.15	Call	185.28670	0.18529	184.42940	0.18443	185.287	24.33	0.00	0	300.00		
\$ / R		On 27/05/2015	Any day expiry		11.41220	11.41220	11.39950	11.39950		15.65	0.00	0	0.00
\$ / R	10.80	Put	408.07430	0.40807	417.45930	0.41746	408.074	14.50	0.00	0	300.00		
\$ / R	15.48	Call	179.10160	0.17910	180.16250	0.18016	179.102	23.98	0.00	0	300.00		
\$ / R		On 12/06/2015	Foreign Exchange Future		11.45790	11.45790	11.44550	11.44550		15.78	0.00	0	0.00
\$ / R		On 26/06/2015	Any day expiry		11.48430	11.48430	11.47220	11.47220		15.91	0.00	0	0.00
\$ / R	10.80	Put	416.28290	0.41628	425.08550	0.42509	416.283	14.69	0.00	0	300.00		
\$ / R	15.88	Call	176.86290	0.17686	177.69860	0.17770	176.863	23.97	0.00	0	300.00		
\$ / R		On 29/07/2015	Any day expiry		11.56350	11.56350	11.55210	11.55210		16.82	0.00	0	0.00
\$ / R	10.80	Put	417.89050	0.41789	429.11170	0.42911	417.891	14.74	0.00	0	300.00		
\$ / R	16.15	Call	209.07910	0.20908	182.31870	0.18232	209.079	24.67	0.00	0	300.00		
\$ / R		On 27/08/2015	Any day expiry		11.63320	11.63320	11.62230	11.62230		16.27	0.00	0	0.00
\$ / R	10.80	Put	425.46710	0.42547	432.82250	0.43282	425.467	14.91	0.00	0	300.00		
\$ / R	16.50	Call	181.19120	0.18119	181.36360	0.18136	181.191	23.66	0.00	0	300.00		
\$ / R		On 28/09/2015	Any day expiry		11.71000	11.71000	11.69980	11.69980		16.37	0.00	0	0.00
\$ / R	10.80	Put	428.61670	0.42862	435.68960	0.43569	428.617	14.98	0.00	0	300.00		
\$ / R	16.80	Call	182.81440	0.18281	182.41390	0.18241	182.814	23.45	0.00	0	300.00		
\$ / R		On 28/10/2015	Any day expiry		11.78210	11.78210	11.77240	11.77240		16.54	0.00	0	0.00
\$ / R	10.80	Put	431.70620	0.43171	438.25310	0.43825	431.706	15.05	0.00	0	300.00		
\$ / R	16.98	Call	198.60690	0.19861	197.60680	0.19761	198.607	23.48	0.00	0	300.00		
\$ / R		On 25/11/2015	Any day expiry		11.84930	11.84930	11.84020	11.84020		16.62	0.00	0	0.00
\$ / R	10.80	Put	433.13370	0.43313	439.19410	0.43919	433.134	15.09	0.00	0	300.00		
\$ / R	17.45	Call	184.56480	0.18456	183.27530	0.18328	184.565	23.33	0.00	0	300.00		
\$ / R		On 21/12/2015	Any day expiry		11.91180	11.91180	11.90320	11.90320		16.69	0.00	0	0.00
\$ / R	10.80	Put	433.43320	0.43343	439.03800	0.43904	433.433	15.11	0.00	0	300.00		
\$ / R	17.87	Call	172.34240	0.17234	170.82000	0.17082	172.342	23.13	0.00	0	300.00		
\$ / R MAXI		On 05/05/2014	Any day expiry		10.63800	10.63800	10.61910	10.61910		10.60	0.00	0	0.00
\$ / R MAXI		On 13/06/2014	Foreign Exchange Future		10.70570	10.70570	10.69050	10.69050		12.36	1,188,332.70	111	1,352.00
\$ / R MAXI	10.93	Put	34,335.84610	0.34336	35,883.63140	0.35884	34,335.846	13.32	0.00	0	250.00		
\$ / R MAXI		On 15/09/2014	Foreign Exchange Future		10.87930	10.87930	10.86540	10.86540		13.86	228,465.30	21	98.00
\$ / R MAXI		On 12/12/2014	Foreign Exchange Future		11.05360	11.05360	11.03990	11.03990		14.57	0.00	0	31.00
£ / R		On 13/06/2014	Foreign Exchange Future		17.97810	17.97810	17.92460	17.92460		11.72	54,383,752.50	3,025	36,868.00
£ / R	15.00	Put	0.61570	0.00062	0.98480	0.00098	0.616	17.03	0.00	0	1,123.00		
£ / R	16.50	Put	15.40660	0.01541	18.86780	0.01887	15.407	13.55	0.00	0	1,123.00		
£ / R	16.65	Put	18.24710	0.01825	22.38910	0.02239	18.247	12.81	0.00	0	18,000.00		
£ / R	16.79	Put	21.59440	0.02159	26.53630	0.02654	21.594	12.12	0.00	0	6,000.00		
£ / R	16.88	Put	24.20920	0.02421	29.77110	0.02977	24.209	11.67	0.00	0	50.00		
£ / R	17.20	Put	46.32270	0.04632	65.72710	0.06573	46.323	10.71	0.00	0	7,500.00		
£ / R	17.55	Call	555.05460	0.55505	534.43530	0.53444	555.055	11.15	0.00	0	1,000.00		
£ / R	17.90	Put	269.66920	0.26967	314.30260	0.31430	269.669	11.60	0.00	0	4,000.00		
£ / R	18.31	Call	188.67140	0.18867	189.97950	0.18998	188.671	12.25	0.00	0	3,000.00		

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 13/06/2014	Foreign Exchange Future	18.45	Put	623.34230	0.62334	679.78110	0.67978	623.342	12.49	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	26.93060	0.02693	24.88880	0.02489	26.931	14.67	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	18.68940	0.01869	16.83990	0.01684	18.689	15.20	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.25570	18.25570	18.20380	18.20380		13.13	22,819,625.00	1,250	7,351.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.53290	18.53290	18.48060	18.48060		14.17	0.00	0	7,010.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	817.87600	0.81788	853.54510	0.85355	817.876	14.17	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.66720	18.66720	18.61410	18.61410		14.68	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	695.81990	0.69582	723.38600	0.72339	695.820	14.16	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	847.11660	0.84712	877.06370	0.87706	847.117	14.46	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	922.22220	0.92222	953.55910	0.95356	922.222	14.60	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	370.31130	0.37031	362.82290	0.36282	370.311	17.56	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	287.91330	0.28791	283.10640	0.28311	287.913	18.21	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	285.77810	0.28578	281.04000	0.28104	285.778	18.23	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.84020	18.84020	18.78710	18.78710		14.64	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10475	0.10475	0.10448	0.10448		13.20	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10651	0.10651	0.10625	0.10625		14.50	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.11031	0.11031	0.11004	0.11004		16.13	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.79430	14.79430	14.77730	14.77730		11.78	46,542,867.80	3,146	80,968.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	17.88200	0.01788	18.03480	0.01803	17.882	12.30	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	20.03690	0.02004	20.16590	0.02017	20.037	12.11	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	45.59700	0.04560	46.26500	0.04627	45.597	11.39	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	99.67220	0.09967	103.24520	0.10325	99.672	11.54	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	458.73470	0.45873	446.08320	0.44608	458.735	11.57	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	289.14120	0.28914	300.54470	0.30054	289.141	11.90	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	15.07	Call	157.86240	0.15786	154.84620	0.15485	157.862	12.43	0.00	0	3,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	15.24360	0.01524	15.89870	0.01590	15.244	15.61	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	13.86760	0.01387	14.45320	0.01445	13.868	15.71	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.03100	15.03100	15.01640	15.01640		12.99	18,939,060.00	1,260	11,153.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	174.59460	0.17459	177.22960	0.17723	174.595	12.21	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	183.85940	0.18386	186.75750	0.18676	183.859	12.24	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	167.98240	0.16798	166.18380	0.16618	167.982	15.60	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.27070	15.27070	15.25630	15.25630		13.87	7,635,350.00	500	6,310.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.54190	15.54190	15.52790	15.52790		14.36	0.00	0	100.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL12	On 08/05/2014	Index Future			480.00100	480.00100	480.22900	480.22900			0.00	0	0.00
AL12	On 07/08/2014	Index Future			486.90200	486.90200	487.13900	487.13900			0.00	0	0.00
AL12	On 06/11/2014	Index Future			494.32900	494.32900	494.56700	494.56700			0.00	0	0.00
AL12	On 05/02/2015	Index Future			502.14900	502.14900	502.39000	502.39000			0.00	0	0.00
AL37	On 08/05/2014	Index Future			412.64800	412.64800	412.13600	412.13600			0.00	0	0.00
AL37	On 07/08/2014	Index Future			418.58000	418.58000	418.06600	418.06600			0.00	0	0.00
AL37	On 06/11/2014	Index Future			424.96500	424.96500	425.00000	425.00000			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			483.94400	483.94400	483.73500	483.73500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL7T	On 07/08/2014	Index Future			490.90200		490.90200		490.69500	490.69500			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			498.39000		498.39000		498.18000	498.18000			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			440.47900		440.47900		440.33900	440.33900			418,455,050.00	95	505.00
ALBI	On 07/08/2014	Index Future			446.81200		446.81200		446.67400	446.67400			424,471,400.00	95	198.00
ALBI	On 06/11/2014	Index Future			453.62700		453.62700		453.48500	453.48500			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			460.80300		460.80300		460.66000	460.66000			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.88670		9.88670		9.89480	9.89480		10.34	2,471,675.00	250	9,646.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	6.03290		0.00603		5.56320	0.00556	6.033	11.01	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	256.96160		0.25696		261.60160	0.26160	256.962	10.02	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	9.02200		0.00902		9.30900	0.00931	9.022	12.64	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.98240		9.98240		9.99180	9.99180		12.26	0.00	0	9,480.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.08060		10.08060		10.09020	10.09020		13.09	2,520,150.00	250	600.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	164.73020		0.16473		166.34490	0.16634	164.730	13.02	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	433.87350		0.43387		443.81560	0.44382	433.873	13.08	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	200.30410		0.20030		207.05110	0.20705	200.304	13.88	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.19200		10.19200		10.20210	10.20210		13.29	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.69860		9.69860		9.67130	9.67130		10.45	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.83380		9.83380		9.80730	9.80730		12.69	0.00	0	100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			104.10040		104.10040		-96.71690	-96.71690			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			756.90500		756.90500		744.16000	744.16000			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			832.28440		832.28440		818.46180	818.46180			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			249.26350		249.26350		230.56180	230.56180			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			715.42930		715.42930		703.53340	703.53340			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			107.86510		107.86510		106.61090	106.61090			0.00	0	5,000.00
CF CANDO CAFO	On 30/04/2014	Can-Do Future			76.09110		76.09110		67.82520	67.82520			0.00	0	7,000.00
CF CANDO CAFR	On 30/04/2014	Can-Do Future			77.40890		77.40890		67.92900	67.92900			0.00	0	3,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.13670		12.13670		12.12460	12.12460		11.84	0.00	0	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.34360		12.34360		12.33330	12.33330		13.33	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.78970		12.78970		12.78010	12.78010		14.79	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.70920		1.70920		1.70950	1.70950		12.14	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.73180		1.73180		1.73260	1.73260		13.44	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			119.66013		119.66013		119.78728	119.78728			0.00	0	0.00
EL28	On 07/08/2014	Bond Future			121.39484		121.39484		121.52524	121.52524			0.00	0	0.00
EL28	On 06/11/2014	Bond Future			121.78331		121.78331		122.00000	122.00000			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
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		9.78571	81.50657		9.78692	81.49777			0.00	0	6,220.00
ES33	On 07/08/2014	Bond Future		9.89361	82.67805		9.89474	82.66998			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future		9.99760	80.15387		9.99881	80.14537			0.00	0	0.00
ES33	On 05/02/2015	Bond Future		10.10128	81.42294		10.10000	10.10000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI		439.46800	439.46800		439.32500	439.32500			0.00	0	320.00
GOVI	On 07/08/2014	GOVI		445.78700	445.78700		445.64600	445.64600			0.00	0	220.00
GOVI	On 06/11/2014	GOVI		452.58600	452.58600		452.44200	452.44200			0.00	0	0.00
GOVI	On 05/02/2015	GOVI		459.74600	459.74600		459.60000	459.60000			0.00	0	0.00
I2025	On 08/05/2014	Bond Future		114.55012	114.55012		114.64773	114.64773			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		115.08402	115.08402		115.18423	115.18423			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		116.85312	116.85312		117.00000	117.00000			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		116.85800	116.85800		116.84404	116.84404			0.00	0	334.00
I2038	On 07/08/2014	Bond Future		117.28452	117.28452		117.27144	117.27144			0.00	0	0.00
I2038	On 06/11/2014	Bond Future		119.08757	119.08757		120.00000	120.00000			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		114.56692	114.56692		114.55281	114.55281			0.00	0	0.00
I2046	On 07/08/2014	Bond Future		116.22778	116.22778		116.21470	116.21470			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future		116.67235	116.67235		116.65871	116.65871			0.00	0	0.00
I2050	On 08/05/2014	Bond Future		124.19754	124.19754		124.18202	124.18202			0.00	0	608.00
I2050	On 07/08/2014	Bond Future		124.59029	124.59029		124.57598	124.57598			0.00	0	692.00
I2050	On 06/11/2014	Bond Future		126.50552	126.50552		126.00000	126.00000			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		208.91100	208.91100		208.90200	208.90200			0.00	0	473.00
IGOV	On 07/08/2014	Index Future		211.94100	211.94100		211.93400	211.93400			0.00	0	880.00
IGOV	On 06/11/2014	Index Future		215.19900	215.19900		215.19100	215.19100			0.00	0	0.00
IGOV	On 05/02/2015	Index Future		218.62800	218.62800		218.62000	218.62000			0.00	0	0.00
ILBI	On 08/05/2014	Index Future		566.44900	566.44900		566.42600	566.42600			0.00	0	0.00
ILBI	On 07/08/2014	Index Future		574.59000	574.59000		574.56800	574.56800			0.00	0	210.00
ILBI	On 06/11/2014	Index Future		583.46400	583.46400		583.44000	583.44000			0.00	0	0.00
IR CANDO ICAA	On 08/05/2014	Can-Do Interest Rate		140.07955	140.07955		140.06593	140.06593			0.00	0	635.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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 21/05/2014	Jibar Tradeable Future		5.82000	94.18000		5.80000	94.20000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future		6.07000	93.93000		6.07000	93.93000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future		6.15000	93.85000		6.15000	93.85000			0.00	0	800.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future		6.32000	93.68000		6.32000	93.68000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future		6.40000	93.60000		6.40000	93.60000			0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future		6.55000	93.45000		6.58000	93.42000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.80000	93.20000		6.83000	93.17000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		7.05000	92.95000		7.09000	92.91000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		7.26000	92.74000		7.31000	92.69000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		7.47000	92.53000		7.52000	92.48000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		7.66000	92.34000		7.71000	92.29000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.83000	92.17000		7.88000	92.12000			0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future		9.15370	9.15370		9.15620	9.15620		8.58	0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future		9.23490	9.23490		9.23830	9.23830		10.45	0.00	0	0.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future		1.38190	1.38190		1.38230	1.38230			0.00	0	680.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future		1.38160	1.38160		1.38200	1.38200			0.00	0	125.00
R / ¥EN	On 13/06/2014	Foreign Exchange Future		9.61420	9.61420	0.10399	9.64540	9.64540		13.65	0.00	0	0.00
R157	On 08/05/2014	Bond Future		6.86361	110.49759		6.87653	110.48032		1.53	98,895,343.05	895	13,296.00
R157	On 07/08/2014	Bond Future		7.11281	112.08580		7.12781	112.06951		1.37	0.00	0	18,237.00
R157	On 06/11/2014	Bond Future		7.41494	106.98211		7.43518	106.96516		1.22	0.00	0	0.00
R157	On 05/02/2015	Bond Future		7.89445	108.67657		8.67000	8.67000			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		8.51423	119.27751		8.50527	119.35315		10.95	155,060,763.00	1,300	40,997.00
R186	On 08/05/2014	Bond Future	7.50	Call	0.14000	0.00014	0.26000	0.00026	0.140	10.58	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.25	Call	265.51000	0.26551	305.56000	0.30556	265.510	10.86	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	8.40	Call	608.84000	0.60884	670.02000	0.67002	608.840	10.91	0.00	0	1,000.00
R186	On 08/05/2014	Bond Future	8.50	Call	962.01000	0.96201	1,035.02000	1.03502	962.010	10.95	0.00	0	900.00
R186	On 08/05/2014	Bond Future	8.50	Put	1,082.18000	1.08218	1,079.55000	1.07955	1,082.180	10.95	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.75	Call	2,294.61000	2.29461	2,380.57000	2.38057	2,294.610	11.10	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.80	Put	247.55000	0.24755	257.84000	0.25784	247.550	11.13	0.00	0	900.00
R186	On 08/05/2014	Bond Future	9.00	Put	67.58000	0.06758	74.08000	0.07408	67.580	11.24	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.10	Put	32.03000	0.03203	36.28000	0.03628	32.030	11.30	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Put	9.26000	0.00926	11.12000	0.01112	9.260	11.38	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Put	0.04000	0.00004	0.07000	0.00007	0.040	11.53	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future		8.60715	115.69892		8.59770	115.77695		12.05	9,950,107.12	86	25,592.00
R186	On 07/08/2014	Bond Future	8.70	Put	2,630.50000	2.63050	2,609.96000	2.60996	2,630.500	12.15	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future	8.92	Put	1,899.43000		1.89943	1,885.27000	1.88527		1,899.430	12.26	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	1,209.84000		1.20984	1,201.83000	1.20183		1,209.840	12.40	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.69152		117.46422	8.68178	117.54294			11.94	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	2,488.50000		2.48850	2,471.56000	2.47156		2,488.500	12.15	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.77244		114.02775	8.76000	8.76000				0.00	0	0.00
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			282.15061		282.15061	282.11898	282.11898				0.00	0	668.00
R197	On 07/08/2014	Bond Future			280.42166		280.42166	280.39259	280.39259				0.00	0	1,244.00
R197	On 06/11/2014	Bond Future			284.73232		284.73232	284.70000	284.70000				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			6.42345		104.78981	6.42721	104.78757			1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.80895		101.88518	6.81212	101.88404			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			224.12233		224.12233	223.93065	223.93065			10.29	0.00	0	6,173.00
R202	On 07/08/2014	Bond Future			224.28065		224.28065	224.08831	224.08831			10.28	0.00	0	44,466.00
R202	On 06/11/2014	Bond Future			227.72818		227.72818	227.50000	227.50000				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			8.36507		97.76174	8.37629	97.69452			9.47	0.00	0	12,895.00
R2023	On 07/08/2014	Bond Future			8.46685		99.16691	8.47836	99.09980			10.03	21,023,384.92	212	212.00
R2023	On 06/11/2014	Bond Future			8.56347		96.75852	8.57554	96.69001			10.18	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.65903		98.29014	8.67000	8.67000				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			7.61339		103.15256	7.63546	103.08780			4.35	282,431,709.28	2,738	10,783.00
R203	On 08/05/2014	Bond Future	6.84	Call	1.04000		0.00104	1.14000	0.00114		1.040	4.23	0.00	0	29.00
R203	On 08/05/2014	Bond Future	7.40	Call	121.85000		0.12185	116.24000	0.11624		121.850	4.33	0.00	0	16.00
R203	On 07/08/2014	Bond Future			7.77477		104.63521	7.79847	104.57064			4.19	284,398,500.78	2,718	6,950.00
R203	On 07/08/2014	Bond Future	6.84	Call	151.63000		0.15163	145.48000	0.14548		151.630	4.06	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.93586		102.06736	7.96208	102.00144			3.99	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	260.07000		0.26007	250.79000	0.25079		260.070	3.84	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	325.56000		0.32556	314.33000	0.31433		325.560	3.84	0.00	0	14.00
R203	On 05/02/2015	Bond Future			8.10949		103.68320	8.13849	103.61648			3.70	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	915.79000		0.91579	892.06000	0.89206		915.790	3.65	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 08/05/2014	Bond Future		9.02441	93.71560		9.01546	93.78544			0.00	0	3,961.00
R2030	On 07/08/2014	Bond Future		9.12145	91.05505		9.11207	91.12688			0.00	0	2,440.00
R2030	On 06/11/2014	Bond Future		9.20615	92.44491		9.19652	92.51744			0.00	0	0.00
R2030	On 05/02/2015	Bond Future		9.28926	89.90127		9.28000	9.28000			0.00	0	0.00
R2037	On 08/05/2014	Bond Future		9.19845	95.76265		9.19949	95.75333			0.00	0	4,416.00
R2037	On 07/08/2014	Bond Future		9.28910	92.88101		9.29005	92.87264			84,335,957.08	908	5,686.00
R2037	On 06/11/2014	Bond Future		9.36828	94.29875		9.36930	94.28990			0.00	0	0.00
R2037	On 05/02/2015	Bond Future		9.44585	91.53414		9.45000	9.45000			0.00	0	0.00
R204	On 08/05/2014	Bond Future		7.85110	103.69631		7.87293	103.61298		5.64	152,018,790.46	1,466	30,464.00
R204	On 07/08/2014	Bond Future		7.99080	101.15403		8.01384	101.07060		5.90	34,392,370.20	340	510.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,692.49000	1.69249	1,747.89000	1.74789	1,692.490	5.86	0.00	0	530.00
R204	On 06/11/2014	Bond Future		8.12073	102.69726		8.14555	102.61221		5.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,876.62000	1.87662	1,926.66000	1.92666	1,876.620	5.46	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future		8.25141	100.28778		8.28000	8.28000			0.00	0	0.00
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		9.26208	96.46615		9.26301	96.45703			0.00	0	3,663.00
R2048	On 07/08/2014	Bond Future		9.34411	97.85271		9.34496	97.84451			60,081,563.94	614	10,466.00
R2048	On 06/11/2014	Bond Future		9.42179	94.91843		9.42271	94.90968			0.00	0	0.00
R2048	On 05/02/2015	Bond Future		9.49812	96.42105		9.50000	9.50000			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		8.05443	98.74027		8.10132	98.53489		6.79	39,496,108.00	400	20,286.00
R207	On 07/08/2014	Bond Future		8.18348	96.51850		8.23283	96.31128		7.34	675,339,944.50	6,997	7,318.00
R207	On 06/11/2014	Bond Future		8.29740	97.99130		8.34975	97.78054		7.07	0.00	0	0.00
R207	On 05/02/2015	Bond Future		8.41209	95.90107		8.46000	8.46000			0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 08/05/2014	Bond Future		8.21175	93.21051		8.23822	93.07999		8.14	25,166,837.70	270	11,636.00
R208	On 07/08/2014	Bond Future		8.32534	94.55024		8.35289	94.41886		8.58	47,180,569.76	499	806.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,850.20000	1.85020	1,926.30000	1.92630	1,850.200	8.59	0.00	0	630.00
R208	On 06/11/2014	Bond Future		8.43153	92.59386		8.46054	92.46015		8.46	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,131.63000	2.13163	2,200.34000	2.20034	2,131.630	8.46	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future		8.53575	94.05972		8.56000	8.56000			0.00	0	0.00
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

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/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.11192		73.78267		9.11284	73.77587		16.87	62,272,573.48	844	5,875.00
R209	On 08/05/2014	Bond Future	8.50	Call	25.80000		0.02580		31.39000	0.03139	25.800	16.58	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	616.72000		0.61672		646.61000	0.64661	616.720	16.87	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	154.90000		0.15490		174.06000	0.17406	154.900	17.23	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	70.33000		0.07033		82.21000	0.08221	70.330	17.32	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	31.39000		0.03139		38.28000	0.03828	31.390	17.41	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	15.14000		0.01514		19.22000	0.01922	15.140	17.48	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.19270		74.84318		9.19354	74.83706		17.98	23,949,817.60	320	16,044.00
R209	On 06/11/2014	Bond Future			9.26784		72.83795		9.26873	72.83156		18.34	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.58	Put	2,894.72000		2.89472		2,906.84000	2.90684	2,894.720	18.57	0.00	0	907.00
R209	On 05/02/2015	Bond Future			9.34005		73.99124		9.34000	9.34000			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			166.15805		166.15805		166.33419	166.33419			0.00	0	183.00
R210	On 07/08/2014	Bond Future			168.56684		168.56684		168.74743	168.74743			0.00	0	536.00
R210	On 06/11/2014	Bond Future			169.12358		169.12358		169.00000	169.00000			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			127.72555		127.72555		127.71349	127.71349			0.00	0	0.00
R211	On 07/08/2014	Bond Future			128.01298		128.01298		128.00215	128.00215			0.00	0	780.00
R211	On 06/11/2014	Bond Future			129.98097		129.98097		130.00000	130.00000			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			133.07500		133.07500		133.10676	133.10676			0.00	0	205.00
R212	On 07/08/2014	Bond Future			133.28726		133.28726		133.32088	133.32088			0.00	0	21,797.00
R212	On 06/11/2014	Bond Future			135.33634		135.33634		135.00000	135.00000			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.00785		84.17247		8.98875	84.31553		14.57	0.00	0	27,968.00
R213	On 07/08/2014	Bond Future			9.09490		85.38233		9.07508	85.52836		15.55	24,760,875.70	290	6,943.00
R213	On 06/11/2014	Bond Future			9.17737		83.14308		9.15697	83.29107		16.11	0.00	0	0.00
R213	On 05/02/2015	Bond Future			9.25836		84.45923		9.23000	9.23000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 08/05/2014	Bond Future	9.18669		74.67850		9.18759	74.67158		17.21	0.00	0	3,205.00
R214	On 07/08/2014	Bond Future	9.26589		75.75188		9.26671	75.74567		18.36	13,105,075.24	173	2,023.00
R214	On 06/11/2014	Bond Future	9.34073		73.61877		9.34161	73.61220		19.12	0.00	0	0.00
R214	On 05/02/2015	Bond Future	9.41404		74.78420		9.42000	9.42000			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	21,108.72000	21,108.72000		21,084.07000	21,084.07000				0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	4.95070	4.95070		4.90400	4.90400			10.81	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.91310	4.91310		4.86540	4.86540			11.40	0.00	0	0.00

Total for Derivatives : **3,265,233,684.31** **46,999** **3 352 489.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.55812		0.00000	100.54058			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.38000		106.91323		7.39000	106.88188			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.71691		0.00000	100.69699			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	9.02000		101.93727		9.04000	101.83459			0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.29237		0.00000	100.27224			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.66500		99.50871		9.69000	99.35924			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		101.32983		0.00000	101.30705			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		101.43899		0.00000	101.41598			0.00	0	400,000,000.00
AB013	On 21/11/2018	Spot Bond	9.88500		97.93260		9.90500	97.83707		51,402,000,000,000.00	5,200,000,000	2,600,000,000.00	
AB06	On 27/03/2015	Spot Bond	7.68000		101.09847		7.69000	101.06910		3,072,000,000,000.00	400,000,000	193,700,000.00	
AB08	On 03/05/2017	Spot Bond	0.00000		99.89778		0.00000	99.87701			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.19000		102.72593		9.21000	102.64796		9,190,000,000,000.00	1,000,000,000	500,000,000.00	
ABCP12	On 20/09/2014	Spot Bond	1.57500		134.03403		1.57500	133.99880			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.29500		267.88388		2.29500	267.80816			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		101.29846		0.00000	101.27768			0.00	0	0.00

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	101.28237	0.00000	101.26338				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.86229	0.00000	100.84219				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.89815	0.00000	100.87722				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.92191	0.00000	100.90043				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.45521	0.00000	100.43802				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.37458	0.00000	100.35603				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.38455	0.00000	100.36553				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.14000	104.19953	8.15000	104.16842			6,023,600,000,000.00	740,000,000	370,000,000.00	
ABL10B	On 15/03/2015	Spot Bond	0.00000	101.60083	0.00000	101.57769				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.12500	101.32172	8.12500	101.29991				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	101.02591	0.00000	101.00522				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	101.46165	0.00000	101.43999				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.42524	0.00000	100.40230				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.30384	0.00000	100.28201				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.47457	0.00000	100.45124				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.75578	0.00000	100.73418				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.85432	0.00000	100.83065				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	101.36358	0.00000	101.34058				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.95132	0.00000	100.92424				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	6.02500	129.84486	6.02500	129.79491				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.99500	126.26770	2.99500	126.22973				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.32500	113.83769	4.32500	113.79934				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.17500	99.91633	5.17500	99.88025				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI06	On 19/07/2020	Spot Bond		5.90500	104.07808		5.90000	104.06490			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		11.59000	111.94799		11.61000	111.87324			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.52026		0.00000	100.48710			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.79050		0.00000	100.76344			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.83195		0.00000	100.80354			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.87162		0.00000	100.84188			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.82500	109.73685		4.82500	109.69835			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	61.08255		100.00000	60.93458			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.03500	165.78019		2.03500	165.73457			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	158.05219		2.76000	158.00553			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.06500	170.12127		2.06500	170.07426			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.83500	177.43103		1.84000	177.24839			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.58625	73.42093		8.60625	73.35364			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.58625	73.42093		8.60625	73.35364			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	100.75901		0.00000	100.73794			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	92.67000		0.00000	92.50000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	91.47000		0.00000	91.31000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	92.08000		0.00000	91.85000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	87.76000		0.00000	87.72000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	87.19000		0.00000	87.15000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.42362		0.00000	100.40469			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.30303		0.00000	100.28349			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	86.67000		0.00000	86.67000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN50	On 21/12/2014	Spot Bond		7.66500	103.77635		7.66500	103.75491			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	87.53000		0.00000	87.41000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	90.02000		0.00000	90.00000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	87.79000		0.00000	87.67000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.63014		0.00000	100.61113			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.67000	109.13676		7.68000	109.10090			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.28932		0.00000	100.26827			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	84.63000		0.00000	84.57000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	84.35000		0.00000	84.29000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.55000	104.48038		2.54000	104.54966			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.53000	152.09407		2.52000	152.22680			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.43500	204.88269		2.44000	204.67573			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	83.67000		0.00000	83.57000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.96000	88.47691		9.97000	88.40059			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	93.01000		0.00000	93.01000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	97.83000		0.00000	97.83000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	102.68331		0.00000	102.68331			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	89.19000		0.00000	89.15000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	98.19000		0.00000	98.21500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	111.70000		0.00000	111.66000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN76	On 21/12/2026	Spot Bond	9.96000	107.55907		9.95000	107.60338			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	109.60000		0.00000	109.55000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.90500	107.96161		9.89500	108.00638			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.37000	87.42134		9.39500	87.28479			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.49000		0.00000	100.53000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	98.08000		0.00000	97.81000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	10.00000	107.26770		9.99000	107.31169			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	87.55000		0.00000	87.35000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	101.03559		0.00000	101.01441			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.97870			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.79000	104.68140		8.81000	104.59090		19,513,800,000,000.00	2,220,000,000	1,106,800,000.00	
ABS11	On 09/04/2021	Spot Bond	9.37500	100.80627		9.40000	100.65535			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.33000	100.89910		7.34000	100.86944		7,476,600,000,000.00	1,020,000,000	510,000,000.00	
ABS6	On 01/06/2020	Spot Bond	9.37000	98.02929		9.41500	97.80645		187,400,000,000.00	20,000,000	36,900,000.00	
ABS7	On 11/09/2026	Spot Bond	10.20000	91.46031		10.19000	91.50022			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	8.03000	103.39994		8.04000	103.36039			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	2.27500	130.50829		2.27500	130.47148			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.10500	271.80546		2.10500	271.73003			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	1.51500	125.66230		1.51500	125.62942			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.05500	128.27004		2.05000	128.27910			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000		42.94003	100.00000	42.83487				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.83000		103.71487	11.84000	103.66989				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		101.82776	0.00000	101.79951				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		3.88631	100.00000	3.87690				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		101.87476	0.00000	101.84582				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		102.54153	0.00000	102.50273				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		23.16424	100.00000	23.10812				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		101.78075	0.00000	101.75319				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		62.65820	11.00000	62.64028				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		14.82511	100.00000	14.78920				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		100.92712	0.00000	100.90394				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		101.01912	0.00000	100.99368				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.88607	0.00000	100.86391				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.91381	0.00000	100.89096				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.92601	0.00000	100.90286				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		101.99419	0.00000	101.97114				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		101.99419	0.00000	101.97114				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		102.00602	0.00000	101.98283				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		100.86390	0.00000	100.84228				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		102.00602	0.00000	101.98283				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL087	On 30/07/2017	Spot Bond	0.00000	101.98235	0.00000	101.95943				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	88.80424	0.00000	88.78558				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.84828	0.00000	100.82705				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.72610	0.00000	100.70475				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.89721	0.00000	100.87477				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.92472	0.00000	100.90159				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.93577	0.00000	100.91238				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.91361	0.00000	100.89076				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.86391	0.00000	100.84229				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.82500	101.85739	9.87000	101.63671				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.02065	0.00000	100.00000				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.70803	0.00000	100.68748				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	82.44832	0.00000	82.42826				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	161.97550	0.00000	161.55175				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	161.99277	0.00000	161.56849				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.88601	0.00000	100.86384				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	101.38746	0.00000	101.36642				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	101.38746	0.00000	101.36642				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	101.24908	0.00000	101.22877				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.85825	0.00000	100.83677				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.85159	0.00000	100.83027				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	101.92377	0.00000	101.90207				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	101.21022	0.00000	101.18876				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL138		On 20/09/2021	Spot Bond	0.00000	101.92300		0.00000	101.90133			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	101.97857		0.00000	101.95577			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	102.59128		0.00000	102.56905			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.90828		0.00000	100.88701			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	102.96752		0.00000	102.94605			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.75922		0.00000	100.73780			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.88936		0.00000	100.86711			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.87180		0.00000	100.84999			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.78295		0.00000	100.76333			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.76403		0.00000	100.74487			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.80075		0.00000	100.78069			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.86958		0.00000	100.84782			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.83069		0.00000	100.80989			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.78629		0.00000	100.76658			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.79852		0.00000	100.77852			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.11776		10.23000	101.09036			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.81057		0.00000	100.79026			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.79185		0.00000	100.77201			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	113.23003		0.00000	113.23003			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.96000	102.87112		9.98000	102.76496			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.86617		0.00000	100.84450			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	111.97196		1.75000	111.94195			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.79741		0.00000	100.77743			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL172	On 20/06/2015	Spot Bond	0.00000	100.79944	0.00000	100.77941				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.84600	0.00000	100.82490				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.87349	0.00000	100.85169				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.81850	0.00000	100.79808				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.86799	0.00000	100.84633				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	101.52748	0.00000	101.50767				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	102.95995	0.00000	102.93840				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	102.86511	0.00000	102.84491				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.87898	0.00000	100.85705				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	102.14311	0.00000	102.12255				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.86799	0.00000	100.84633				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.84667	0.00000	100.82547				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.89369	0.00000	100.87134				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.90811	0.00000	100.88540				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.79168	0.00000	100.77184				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.80837	0.00000	100.78812				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.91153	0.00000	100.88873				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.89875	0.00000	100.87633				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.96130	0.00000	100.93732				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.85150	0.00000	100.83026				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.95252	0.00000	100.92877				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	103.39566	0.00000	103.37387				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.96130	0.00000	100.93732				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	92.53824	0.00000	92.51993				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL201		On 20/12/2022	Spot Bond	0.00000	100.91742		0.00000	100.89453			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.91742		0.00000	100.89453			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	119.35914		0.00000	119.06161			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	120.21404		0.00000	119.91424			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.79650		0.00000	100.77661			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.78878		0.00000	100.76909			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	101.26313		0.00000	101.24318			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.80970		0.00000	100.78949			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.81300		0.00000	100.79271			0.00	6,500,000,000	6,500,000,000.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.84600		0.00000	100.82490			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.79759		0.00000	100.77769			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.79650		0.00000	100.77661			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.87605		0.00000	100.85413			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	101.75473		0.00000	101.73211			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	99.99966		0.00000	99.97889			0.00	0	0.00
ADCP05		On 26/05/2014	Spot Bond	0.00000	101.04416		0.00000	101.02785			0.00	0	0.00
ADCP06		On 25/08/2014	Spot Bond	0.00000	101.05644		0.00000	101.03993			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	10.26361		100.00000	10.23791			0.00	0	0.00
AHF1A1		On 21/11/2015	Spot Bond	0.00000	101.29770		0.00000	101.27800			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	101.43623		0.00000	101.41445			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	101.52852		0.00000	101.50534			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.16089		0.00000	100.14071			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.17712		0.00000	100.15492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.19874		0.00000	100.17385			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.15358		0.00000	100.13435			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.52500	96.73804		8.54500	96.68121			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.19823		0.00000	100.17341			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.23078		0.00000	100.20187			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.94000	99.65717		8.96000	99.55647			178,800,000,000.00	20,000,000	32,100,000.00
AIR02	On 30/04/2023	Spot Bond	9.60000	112.34939		9.59000	112.38472			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	86.66692		100.00000	86.46583			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.52000	107.20887		7.53000	107.16963			39,705,600,000,000.00	5,280,000,000	2,740,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	82.68268		100.00000	82.49976			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.69348		100.00000	11.66760			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.78000	156.59166		2.77000	156.71921			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	101.03047		0.00000	101.00982			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.94662		0.00000	100.92870			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.33426		0.00000	100.31629			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	100.90001		0.00000	100.88188			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	101.64665		0.00000	101.61883			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.76686		0.00000	100.74802			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	100.83863		0.00000	100.81820			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.92614		0.00000	100.89911			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN013	On 09/12/2015	Spot Bond		0.00000	100.66252		0.00000	100.63782			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond		0.00000	96.76000		0.00000	96.76000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		100.00000	21.48640			0.00	2,000,000,000	2,000,000,000.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.91893		0.00000	100.89972			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.74141		0.00000	100.72289			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.73038		0.00000	100.71213			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.62691		0.00000	100.60657			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.43000	102.07433		9.45000	101.97706			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.82576		0.00000	100.80775			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	101.16425		0.00000	101.14452			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.53614		0.00000	100.51870			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	101.70170		0.00000	101.68180			0.00	300,000,000	300,000,000.00
BAW18	On 05/12/2020	Spot Bond		0.00000	101.13166		0.00000	101.11092			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.94500	101.98507		9.97000	101.84040			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.63000	106.23224		7.64000	106.19673			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.63171		0.00000	100.60847			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.57512		0.00000	100.55392			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		8.10500	100.89244		8.10500	100.87078			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		9.34000	102.46997		9.36000	102.38628			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.37770	102.18333		11.38857	102.14103			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.31029	101.06276		11.31920	101.02520			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA05	On 30/09/2015	Spot Bond		11.35424	101.00482		11.36464	100.96592			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.85160		0.00000	100.82251			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.39818	100.89332		11.40969	100.85242			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.27196	99.51749		12.27329	99.48068			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.87182		0.00000	100.84205			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.87182		0.00000	100.84205			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.87189		0.00000	100.84212			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.62770	100.28237		11.63857	100.24020			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.54069	100.89753		11.55540	100.85177			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.31029	101.06276		11.31920	101.02520			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.48747	100.98524		11.49650	100.94394			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.67522	100.48629		10.68383	100.44682			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.82738		0.00000	100.79911			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.81403		0.00000	100.78628			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.81403		0.00000	100.78628			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.77028		0.00000	100.74401			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.98782		0.00000	99.98782			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.97238	100.14126		10.96944	100.11609			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		12.11500	98.24143		12.13500	98.15805			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.79018		0.00000	100.76323			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		12.04000	95.81004		12.06000	95.72511			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	99.98782		0.00000	99.98782			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.75067		0.00000	100.72498			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	100.75896		9.28000	100.73358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA31		On 31/12/2018	Spot Bond	0.00000	100.80211		0.00000	100.77476			0.00	0	0.00
BAYA32		On 31/03/2018	Spot Bond	11.83000	98.15289		11.85000	98.06520			0.00	0	0.00
BAYA33		On 31/03/2018	Spot Bond	0.00000	100.77825		0.00000	100.75170			0.00	0	0.00
BAYA34		On 31/03/2018	Spot Bond	0.00000	100.79813		0.00000	100.77091			0.00	0	0.00
BAYA35		On 31/03/2018	Spot Bond	0.00000	100.79813		0.00000	100.77091			0.00	0	0.00
BAYA36		On 31/03/2018	Spot Bond	0.00000	99.85145		0.00000	99.85145			0.00	0	0.00
BAYA37		On 31/03/2016	Spot Bond	0.00000	100.76869		0.00000	100.74247			0.00	0	0.00
BAYA39		On 30/09/2018	Spot Bond	0.00000	100.81094		0.00000	100.78320			0.00	0	0.00
BAYA40		On 30/09/2014	Spot Bond	0.00000	101.02359		0.00000	101.00515			0.00	0	0.00
BAYA41		On 30/09/2018	Spot Bond	0.00000	99.98783		0.00000	99.98783			0.00	0	0.00
BAYA42		On 30/09/2018	Spot Bond	0.00000	100.81094		0.00000	100.78320			0.00	0	0.00
BAYA43		On 31/03/2017	Spot Bond	0.00000	100.77029		0.00000	100.74401			0.00	0	0.00
BAYA44		On 31/03/2017	Spot Bond	0.00000	100.78300		0.00000	100.75621			0.00	0	0.00
BAYA45		On 31/03/2019	Spot Bond	0.00000	100.81103		0.00000	100.78329			0.00	0	0.00
BAYA46		On 31/03/2015	Spot Bond	0.00000	100.58468		0.00000	100.56456			0.00	0	0.00
BAYB02		On 31/03/2016	Spot Bond	14.37770	102.40740		14.38857	102.35703			0.00	0	0.00
BAYB03		On 31/12/2016	Spot Bond	15.63905	100.64126		15.65266	100.56968			0.00	0	0.00
BAYB04		On 31/03/2017	Spot Bond	14.53970	100.72063		14.54904	100.66815			0.00	0	0.00
BAYB05		On 30/06/2019	Spot Bond	0.00000	101.05522		0.00000	101.01927			0.00	0	0.00
BAYB06		On 31/12/2019	Spot Bond	0.00000	101.05522		0.00000	101.01927			0.00	0	0.00
BAYB07		On 31/03/2020	Spot Bond	0.00000	101.05522		0.00000	101.01927			0.00	0	0.00
BAYB08		On 30/09/2020	Spot Bond	0.00000	101.09453		0.00000	101.05725			0.00	0	0.00
BAYB09		On 30/09/2018	Spot Bond	0.00000	100.91713		0.00000	100.88587			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000	15.69925	100.00000	15.66946				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.11674	100.00000	20.06748				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.30849	100.00000	18.26366				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.30154	100.00000	11.27387				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.31993	100.00000	11.29250				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.66410	100.00000	13.63063				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.83971	100.00000	11.81071				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.22187	0.00000	100.20411				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.14664	0.00000	100.12782				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.87203	0.00000	100.84226				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.89220	0.00000	100.86175				0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000	66.66671	100.00000	66.66670				0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000	95.05208	100.00000	94.80519				0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000	90.79602	100.00000	90.57072				0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	81.11111	100.00000	80.93126			3,100,000,000,000,000.00	31,000,000,000	63,500,000,000.00	
BD0202	On 31/12/2018	Spot Bond	2.00500	174.37279	2.00500	174.32482				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.52000	139.64023	8.51000	139.79588				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.52000	140.01494	8.51000	140.16927				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.90500	94.05623	8.89500	94.10945				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	101.89538	0.00000	101.87124				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	101.14068	0.00000	101.11909				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.81884	0.00000	100.79833				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	97.85523	100.00000	97.59358				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.45000	96.29272	8.47000	96.20734				0.00	0	1,600,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.96941	0.00000	100.95034				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.15832	0.00000	100.13828				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.16155	0.00000	100.14111				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.17233	0.00000	100.15054				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.18309	0.00000	100.15995				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.21292	0.00000	100.18601				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	13.72127	100.00000	13.68767				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	99.99986	0.00000	99.98205				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	99.99981	0.00000	99.98106				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	99.99979	0.00000	99.98063				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	99.99978	0.00000	99.98049				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	99.99970	0.00000	99.97879				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	99.99958	0.00000	99.97653				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	13.42177	100.00000	10.71083				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	13.42177	100.00000	10.71083				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.82672	0.00000	100.80744				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.89245	0.00000	100.87165				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.91036	0.00000	100.88916				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.89000	100.85813	8.91000	100.78453				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.96409	0.00000	100.94166				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	101.05942	0.00000	101.03480				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	9.60384	100.00000	9.58057				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	9.60384	100.00000	9.58057				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID01	On 06/08/2014	Spot Bond	6.59500	103.26645		6.59500	103.24812			923,300,000,000.00	140,000,000	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	101.80968		0.00000	101.78873			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	98.30390		0.00000	98.28642			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000	99.81123		0.00000	99.79550			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	99.42900		0.00000	99.41314			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	97.77386		0.00000	97.75633			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	97.05753		0.00000	97.04012			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	101.16079		0.00000	101.14193			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	101.35539		0.00000	101.33363			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	101.15349		0.00000	101.13597			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	101.21451		0.00000	101.19608			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	101.32541		0.00000	101.30530			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	101.78667		0.00000	101.75957			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	102.53918		0.00000	102.49967			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	41.72894		100.00000	41.62785			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	18.87275		100.00000	18.82653			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.84236		0.00000	100.82232			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	101.43464		0.00000	101.41263			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.92500	102.39681		7.92500	102.37482			0.00	0	15,700,000.00
CBL08	On 02/11/2016	Spot Bond	9.99000	108.83967		10.01000	108.76448			423,576,000,000.00	42,400,000	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.02743		0.00000	99.99909			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	99.89641		0.00000	99.87878			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.64000	101.40840		9.66000	101.34575			12,532,000,000,000.00	1,300,000,000	649,100,000.00
CBL12	On 06/09/2018	Spot Bond	11.74000	100.25849		11.76000	100.16131			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL13	On 01/02/2019	Spot Bond	0.00000		99.94588	0.00000	99.91893				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.99000		101.20501	12.01000	101.10216				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		101.63474	0.00000	101.61302				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.88000		103.10560	9.90000	103.02688				197,600,000,000.00	20,000,000	52,900,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		101.80633	0.00000	101.77625				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.43000		96.76057	12.45000	96.65472				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		99.96079	0.00000	99.94111				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		101.30745	0.00000	101.27902				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		101.63418	0.00000	101.61460				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.69500		94.54704	10.72000	94.41768				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.35000		117.31539	10.34000	117.34626				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.20000		113.21189	10.19000	113.24697				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.53000		112.26033	9.52000	112.30378				0.00	0	2,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		101.53404	0.00000	101.50341				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.24000		100.73923	12.26000	100.67353				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		101.81355	0.00000	101.78861				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.94368	0.00000	100.91525				0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		102.17100	0.00000	102.14161				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.29815	0.00000	100.26056				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.34057	0.00000	100.29767				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		101.34475	0.00000	101.31975				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		101.40157	0.00000	101.37796				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		102.47398	0.00000	102.43618				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN130	On 20/08/2015	Spot Bond	0.00000	102.44770		0.00000	102.41029			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	102.58656		0.00000	102.54709			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	101.69815		0.00000	101.67467			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	70.77500		100.00000	99.72677			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	70.77500		100.00000	99.72677			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	70.77500		100.00000	99.72677			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.88610		0.00000	100.86393			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	70.77500		100.00000	99.72677			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	101.96384		0.00000	101.94463			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	101.16665		0.00000	101.13956			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.29531		10.11000	103.26717			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	101.16665		0.00000	101.13956			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.45655		0.00000	100.43603			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	116.01595		2.76000	115.98165			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	106.30736		0.00000	106.30736			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	115.92626		3.14000	115.89083			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.34910		8.25000	101.32683			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	101.16665		0.00000	101.13956			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	101.16665		0.00000	101.13956			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	115.53038		3.10000	115.49532			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	115.42639		2.40000	115.39351			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	101.25587		0.00000	101.22459			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN213		On 12/10/2014	Spot Bond	0.00000	100.61243		0.00000	100.59486			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.30479		0.00000	100.28514			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.73000	99.83987		8.74000	99.79485			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.37141		0.00000	100.35132			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.36629		0.00000	100.34647			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.16431		0.00000	100.14374			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.16696		0.00000	100.14584			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.78000	99.93712		8.79000	99.89187			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.78000	99.93712		8.79000	99.89187			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	101.86018		0.00000	101.86018			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	101.83149		0.00000	101.83149			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.83000	103.02705		8.84000	102.97975			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.90829		0.00000	100.88558			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	101.00365		0.00000	100.97859			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.25153		0.00000	100.23193			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.25153		0.00000	100.23193			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	94.99144		100.17539	94.76330			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	101.25591		0.00000	101.22678			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	101.47717		0.00000	101.45668			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.92121		0.00000	100.89818			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	101.27094		0.00000	101.25090			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	101.35411		0.00000	101.33277			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	101.65434		9.35000	101.62868			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN243	On 24/02/2019	Spot Bond	9.35000	101.65434		9.35000	101.62868			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	101.25137		0.00000	101.23134			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	101.25486		0.00000	101.23477			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	92.20170		0.00000	92.20170			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	102.09670		0.00000	102.06374			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.89676		0.00000	100.87716			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	102.05609		0.00000	102.02377			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.67142		0.00000	100.65165			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.67142		0.00000	100.65165			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.67142		0.00000	100.65165			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.67142		0.00000	100.65165			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.67142		0.00000	100.65165			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.68849		0.00000	100.66823			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.71675		0.00000	100.69567			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.71675		0.00000	100.69567			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.71675		0.00000	100.69567			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.71675		0.00000	100.69567			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.71675		0.00000	100.69567			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.72148		0.00000	100.70026			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.76000	100.47937		9.78000	100.37701			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	101.33696		0.00000	101.31753			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.97898			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	101.03588		0.00000	101.01002			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	101.94962		0.00000	101.91866			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN272		On 20/06/2017	Spot Bond	0.00000	100.83501	0.00000	100.81417			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.82950	0.00000	100.80881			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.84729	0.00000	100.82608			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	101.28660	0.00000	101.26482			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	101.51298	0.00000	101.48880			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.84507	0.00000	100.82392			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	104.40588	0.00000	104.38471			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	101.11878	0.00000	101.09761			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.71894	0.00000	100.69896			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.64987	0.00000	100.63016			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.80750	0.00000	100.78734			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.93388	0.00000	100.91059			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.93388	0.00000	100.91059			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.93388	0.00000	100.91059			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.93388	0.00000	100.91059			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	99.76019	0.00000	101.61057			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	101.26136	0.00000	101.24013			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	101.09462	0.00000	101.07058			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.82555	0.00000	100.80134			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	103.13426	0.00000	103.11176			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.69811	0.00000	100.67417			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.81610	0.00000	100.79216			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.55403	0.00000	100.52988			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN296	On 20/12/2017	Spot Bond	0.00000	100.97152	0.00000	100.94725				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.69815	0.00000	100.67423				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.69815	0.00000	100.67423				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.69053	0.00000	100.66695				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	121.76488	0.00000	121.76488				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	102.48647	0.00000	102.46331				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	121.79867	0.00000	121.79867				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	121.29042	0.00000	121.29042				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	121.68196	0.00000	121.68196				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	119.37172	0.00000	119.37172				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	120.16067	0.00000	120.16067				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	101.71557	0.00000	101.69198				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.24000	95.21225	11.25000	95.13285				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.76000	91.90299	11.77000	91.82364				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.65857	0.00000	100.63606				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.97445	0.00000	100.95016				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	101.67474	0.00000	101.65171				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.12554	0.00000	100.10459				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.97651				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.00000	8.80500	99.97620				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.85150	0.00000	100.83026				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	101.76102	0.00000	101.73952				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	117.18348	0.00000	117.18348				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.89216	0.00000	100.86990				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN326	On 20/06/2018	Spot Bond	0.00000		100.90863	0.00000	100.88597				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.97226	0.00000	100.94801				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.88581	0.00000	100.86341				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		101.23922	0.00000	101.20803				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		101.23922	0.00000	101.20803				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		101.23922	0.00000	101.20803				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		101.01926	0.00000	100.99381				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000		100.67873	0.00000	100.65984				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000		100.14432	0.00000	100.12604				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.65857	0.00000	100.63606				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		105.61729	0.00000	105.61729				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		105.78912	0.00000	105.78912				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000		100.69246	0.00000	100.67329				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.02140	0.00000	100.00000				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		101.13306	0.00000	101.10481				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.66257	0.00000	100.63993				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		101.29854	0.00000	101.26621				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		101.06335	0.00000	101.03681				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.80838	0.00000	100.78813				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.94156	0.00000	100.91807				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.02119	0.00000	100.00000				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		101.61058	0.00000	101.58955				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000		100.68750	0.00000	100.66845				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN349	On 30/06/2017	Spot Bond	0.00000	100.64256	0.00000	100.62059				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.01883	0.00000	99.99987				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	101.70396	0.00000	101.67692				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	101.70396	0.00000	101.67692				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	101.21622	0.00000	101.19564				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	101.28886	0.00000	101.25672				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	101.83562	0.00000	101.80649				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	101.77420	0.00000	101.74604				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.97843				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.12475	0.00000	100.10393				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.77226	0.00000	100.75298				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	101.01084	10.55000	100.98262				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.42000	101.80240	10.43000	101.71309				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.81771	0.00000	100.79700				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	99.84612	0.00000	99.82052				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.56000	103.58189	12.57000	103.49088				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	99.83957	0.00000	99.81288				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.59000	103.22748	12.60000	103.13687				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	11.02000	102.73354	11.03000	102.64595				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	99.83957	0.00000	99.81288				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.02209	0.00000	100.00000				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	101.11442	0.00000	101.08852				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.67249	0.00000	100.64878				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN373	On 20/09/2023	Spot Bond	0.00000		100.35108		0.00000	100.32716			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.27394		100.00000	8.99418			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.18678		0.00000	100.16339			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.99500		99.49541		0.00000	100.00000			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	100.00000		5.59128		100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000,000,000.00	
CLN42	On 18/04/2028	Spot Bond	7.01000		38.81739		7.01000	38.81018			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		148.37431		0.00000	148.69954			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	8.90500		131.99120		8.89500	132.02854			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.52000		139.64023		8.51000	139.79588			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.52000		140.01494		8.51000	140.16927			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		89.68050		0.00000	89.66136			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		89.59227		0.00000	89.57296			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.43724		0.00000	100.41484			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.43724		0.00000	100.41484			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.91936		0.00000	100.89637			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.85724		0.00000	100.83578			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.86950		0.00000	100.84775			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.43215		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.86799		0.00000	100.84633			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.12554		0.00000	100.10459			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.78659		0.00000	100.76695			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.28604		0.00000	100.26545			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.30156		0.00000	100.28109			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	101.44962		0.00000	101.42609			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.33804		0.00000	100.31486			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.28000	104.69902		9.29000	104.66015			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.34000	102.45726		9.36000	102.36515			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.60500	114.06533		10.63000	113.88039			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.63000	107.41926		8.64000	107.37923			0.00	0	190,000,000.00
COJ07	On 23/03/2021	Spot Bond	10.19500	103.93916		10.22000	103.78715			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.55000	92.46004		10.56000	92.38029			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.25000	93.43440		11.24000	93.47224			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.25000	91.26304		11.24000	91.29897			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	101.21196		0.00000	101.19157			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	101.23697		0.00000	101.21618			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	101.15125		0.00000	101.13082			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	99.96289		0.00000	99.94426			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.51500	100.71346		11.54000	100.54745			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.31488		100.00000	11.28747			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.09820		0.00000	100.08152			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.61500	95.49033		8.63500	95.41217			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	101.02737		0.00000	101.01077			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.92699		0.00000	100.91042			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	101.00832		0.00000	100.98811			0.00	1,400,000,000	700,000,000.00
DLTC02	On 06/05/2014	Spot Bond	0.00000	101.44716		0.00000	101.43033			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.47603		0.00000	100.44374			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL003	On 20/09/2018	Spot Bond	0.00000	101.13088	0.00000	101.10269				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.20466	0.00000	100.17050				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.74725	0.00000	100.71885				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.78351	0.00000	100.75376				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.51000	120.04911	7.52000	120.00363			9,913,200,000,000.00	1,320,000,000	660,000,000.00	
DV22	On 07/02/2020	Spot Bond	8.84500	104.80536	8.89000	104.57691			8,845,000,000,000.00	1,000,000,000	5,992,100,000.00	
DV23	On 27/02/2023	Spot Bond	9.30000	105.84064	9.31000	105.75309			37,014,000,000,000.00	3,980,000,000	4,388,600,000.00	
DV24	On 18/02/2024	Spot Bond	9.41000	103.64161	9.42000	103.55141			0.00	0	300,000,000.00	
DV29	On 18/02/2029	Spot Bond	9.94500	103.13991	9.92500	103.26715			0.00	0	300,000,000.00	
DVC001	On 09/06/2014	Spot Bond	0.00000	100.83774	0.00000	100.82093			0.00	0	0.00	
DVC003	On 09/12/2014	Spot Bond	0.00000	100.87248	0.00000	100.85496			0.00	0	0.00	
DVF16	On 19/11/2016	Spot Bond	0.00000	101.24359	0.00000	101.22435			0.00	0	0.00	
DVF17	On 18/03/2017	Spot Bond	0.00000	100.76667	0.00000	100.74834			0.00	0	0.00	
E170	On 01/08/2020	Spot Bond	8.47500	127.26540	8.52000	126.98892			0.00	0	4,098,360,000.00	
EDC01	On 04/04/2016	Spot Bond	0.00000	101.26601	0.00000	101.23338			0.00	0	0.00	
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
EL15	On 29/06/2015	Spot Bond	0.10000	132.83882	0.10000	132.80925			0.00	0	2,000,000,000.00	
EL28	On 02/05/2028	Spot Bond	1.96000	119.42294	1.95000	119.53172			0.00	0	1,500,000,000.00	
EL29	On 19/11/2029	Spot Bond	1.97000	108.22560	1.96000	108.33976			0.00	0	0.00	
EL30	On 29/07/2030	Spot Bond	2.10000	106.54758	2.09000	106.66167			0.00	0	8,500,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM01	On 28/07/2020	Spot Bond	10.09500	104.76749		10.12000	104.62364			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.94500	105.22091		9.97000	105.06792			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.30000	98.35263		10.29000	98.38630			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.63500	97.56262		10.61500	97.61881			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.79500	99.77307		10.77500	99.83885			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	101.35839		0.00000	101.33749			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.84918		0.00000	100.83104			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	99.88195		0.00000	99.86465			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	101.21331		0.00000	101.19542			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	101.20529		0.00000	101.18727			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	73.29317		100.00000	73.14629			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	70.80692		100.00000	70.67432			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	130.60962		3.00000	130.57014			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.69000	105.51671		11.70000	105.47279			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	104.46649		0.00000	104.44282			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.10889		0.00000	100.08720			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.85882		0.00000	100.83600			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.35000	95.11006		10.37000	95.02253			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.54554		0.00000	100.52393			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	101.26744		0.00000	101.24600			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	101.61326		0.00000	101.58931			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	101.48554		0.00000	101.46339			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3B3	On 17/11/2025	Spot Bond	0.00000	101.45376	0.00000	101.43293				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	101.64270	0.00000	101.61833				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	101.60050	0.00000	101.57758				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	101.37743	0.00000	101.35680				0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	101.41681	0.00000	101.39563				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	101.34607	0.00000	101.32678				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	101.40481	0.00000	101.38468				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	101.33432	0.00000	101.31520				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	101.38328	0.00000	101.36346				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.08000	102.11512	7.09000	102.08307				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.15500	103.90107	8.17500	103.81014				407,750,000,000.00	50,000,000	6,645,200,000.00
ES23	On 25/01/2023	Spot Bond	8.83500	109.58837	8.84500	109.49944				620,050,018,500.00	70,181,100	3,886,578,400.00
ES26	On 02/04/2026	Spot Bond	9.11000	91.53952	9.10000	91.58463				4,555,000,000,000.00	500,000,000	5,111,200,000.00
ES33	On 15/09/2033	Spot Bond	9.77000	81.34647	9.77000	81.32538				4,494,200,000,000.00	460,000,000	46,026,400,000.00
ES42	On 25/04/2042	Spot Bond	9.96000	86.42015	9.96000	86.39720				79,680,000,000,000.00	8,000,000,000	24,300,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	101.30118	0.00000	101.28067				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.25946	0.00000	100.23925				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.69775	0.00000	100.67722				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	101.08757	0.00000	101.06926				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.37041	0.00000	100.35208				0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.91918	0.00000	100.90079				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.20284	100.00000	10.17730				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	9.92931	100.00000	9.90444				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.85619		0.00000	100.83628			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.89166		0.00000	100.87094			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.96253		0.00000	100.94016			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	101.03328		0.00000	101.00928			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.93000	101.83190		6.94000	101.80928		11,642,400,000,000.00	1,680,000,000	840,000,000.00	
FRB05	On 21/12/2018	Spot Bond	9.83000	98.15058		9.85000	98.05375			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.89718		0.00000	100.87916			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.89710		0.00000	100.87909			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.09939		0.00000	100.07959			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	103.15715		0.00000	103.13411			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.63000	105.55012		11.65000	105.44649			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	99.42785		0.00000	99.40301			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.15500	127.38314		2.15000	127.39176			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.13500	271.18165		2.13500	271.10617			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.26000	107.41157		2.25000	107.48398			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.51000	152.44758		2.50000	152.58077			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.32500	208.17881		2.33000	207.96857			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.94000	108.77270		7.95000	108.73621			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.93500	59.79717		7.93700	59.77749			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48000	37.74087		9.48000	37.73062			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000	36.45300		9.71000	36.44290			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	104.06006		0.00000	104.03273			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	102.02077		0.00000	101.98901			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	101.96425		0.00000	101.93337			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC106		On 24/02/2017	Spot Bond	0.00000	101.96425		0.00000	101.93337			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	101.55174		0.00000	101.52414			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	101.93069		0.00000	101.90034			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	101.03034		0.00000	101.00462			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	101.21784		0.00000	101.18957			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.88616		0.00000	100.86399			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.97713		0.00000	100.95273			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	101.58195		0.00000	101.56109			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	101.19998		0.00000	101.17213			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.96130		0.00000	100.93732			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	100.91412		0.00000	100.89132			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	101.08150		0.00000	101.05485			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.94485		0.00000	100.92129			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	101.00732		0.00000	100.98220			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.25079		0.00000	101.21961			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	101.21267		0.00000	101.18244			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	15.01336		100.09221	14.97696			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.85371		0.00000	100.83240			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	110.64700		0.00000	110.72338			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	101.02562		0.00000	101.00001			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	101.15193		0.00000	101.12321			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	101.80522		0.00000	101.77684			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	104.91626		0.00000	104.90427			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.95486		0.00000	100.93100			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	100.96598		0.00000	100.94184			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.87834		0.00000	100.85636			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC154		On 20/12/2017	Spot Bond	0.00000	100.89546		0.00000	100.87312			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	101.18542		0.00000	101.15587			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.89986		0.00000	100.88142			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.88169		0.00000	100.86325			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.87898		0.00000	100.85705			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.80391		13.22500	54.78453			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.82620		0.00000	100.80559			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.82731		0.00000	100.80666			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	101.24075		0.00000	101.20984			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.86690		0.00000	100.84527			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.50500	95.44656		3.49500	95.50631			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.90643		0.00000	100.88383			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.90643		0.00000	100.88383			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	101.45478		0.00000	101.43237			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.65857		0.00000	100.63606			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	98.92350		0.00000	98.90131			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	101.91886		0.00000	101.96798			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.85150		0.00000	100.83026			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.83061		0.00000	100.80988			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	102.08155		0.00000	102.05566			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.97993		0.00000	100.95549			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	101.59335		0.00000	101.57254			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	102.05888		0.00000	102.03327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC182	On 26/01/2021	Spot Bond	0.00000	100.02370	0.00000	100.00000				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	101.13088	0.00000	101.10269				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.88666	0.00000	100.86455				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	101.12978	0.00000	101.10162				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.82071	0.00000	100.80022				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	102.40455	0.00000	102.36630				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.89546	0.00000	100.87312				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.89546	0.00000	100.87312				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.88278	0.00000	100.86349				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.54851	0.00000	100.52825				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.58036	0.00000	100.55896				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.41055	0.00000	100.39120				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.41055	0.00000	100.39120				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.50720	0.00000	100.48366				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.39294	0.00000	100.37352				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.39125	0.00000	100.37190				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.37683	0.00000	100.35746				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.37790	0.00000	100.35848				0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.27693	0.00000	100.25537				0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.25072	0.00000	100.23119				0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.27693	0.00000	100.25537				0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.24967	0.00000	100.23022				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.18370	0.00000	100.16043				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.95813	0.00000	100.93419				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC40	On 20/12/2015	Spot Bond		0.00000	100.95262		0.00000	100.92882			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	101.12553		0.00000	101.10299			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.81404		0.00000	100.79365			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.02057		0.00000	100.00000			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.39500	116.94747		3.39000	116.95094			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.97036		0.00000	100.94612			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.98034		0.00000	100.95585			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.37500	117.10784		3.37000	117.11139			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.85500	122.90065		1.85500	122.86740			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.39500	116.94747		3.39000	116.95094			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.83500	121.36678		2.83500	121.33064			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.90500	126.65249		2.90500	126.61463			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.02332		0.00000	100.00000			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.48261		0.00000	100.54870			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	101.33915		0.00000	101.30810			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	101.36292		0.00000	101.33132			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.84167		0.00000	100.82060			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.96375		0.00000	100.93967			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	104.04055		0.00000	104.00401			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	101.12766		0.00000	101.09954			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	101.08561		0.00000	101.05853			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.92071		0.00000	100.89775			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	101.24401		0.00000	101.21515			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.91961		0.00000	100.89667			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	103.27919		0.00000	103.22775			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	96.74082		0.00000	96.80273			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	96.45839		0.00000	96.64993			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.85086		0.00000	100.83225			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.19481	100.00000	9.17254				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	15.52430	100.00000	15.48669				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.97500	142.90137		4.97500	142.85086			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.64692		0.00000	100.63052			0.00	0	23,930,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.96225		0.00000	100.94474			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	102.22522		0.00000	102.08451			0.00	3,540,000,000	3,540,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	102.24898		0.00000	102.23028			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	103.45800		0.00000	103.43761			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	101.28927		0.00000	101.27021			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.74141		0.00000	100.72289			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000	93.77503		0.00000	93.74873			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.56000	125.74572		2.56000	125.70922			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.15229		0.00000	100.13298			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	100.19727		10.38000	100.16906			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	100.19727		10.38000	100.16906			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	101.82183		0.00000	101.82183			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000	100.01646		0.00000	100.00000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.97624			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.70000	101.57992		2.70000	101.55005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS109	On 07/12/2033	Spot Bond		2.63500	199.05339		2.64000	198.85220			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.67000	102.12769		2.67000	102.09775			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.43349		0.00000	100.41678			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.66500	198.19676		2.67000	197.99643			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		100.00000	1.54797		100.00000	1.54308			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.64500	260.83820		2.64500	260.76199			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.14500	270.97411		2.14500	270.89862			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.86500	256.52479		2.86500	256.44833			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.52500	124.16191		2.52000	124.16891			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.01916		0.00000	99.99994			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.05500	124.34797		2.05000	124.35676			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.17210		0.00000	100.15036			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.46883		0.00000	100.44777			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	99.90144		0.00000	101.72244			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.54000	101.19435		2.54000	101.16503			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	16.14237		104.97509	16.10153			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	20.36083		101.07593	20.31103			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	12.37906		100.44759	12.34894			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.83499		0.00000	100.81719			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	18.73523		100.76967	18.68953			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		2.15500	110.68290		2.16000	110.53564			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS85	On 31/01/2025	Spot Bond	2.22000	107.82308		2.21000	107.89594			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.40745		0.00000	98.40635			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.25000	107.51428		2.24000	107.58681			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	101.37822		0.00000	101.35508			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.34500	338.11582		2.34500	338.01978			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	100.56809		0.00000	100.55232			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	99.83633		0.00000	101.65332			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	101.57760		0.00000	101.55754			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	99.85369		0.00000	101.48281			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	101.26606		0.00000	101.24514			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	101.14862		0.00000	101.12918			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	101.80877		0.00000	101.78134			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.43280		0.00000	100.41148			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.23500	102.08759		6.23500	102.07051			1,371,700,000,000.00	220,000,000	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.90000	102.64394		6.91000	102.61655			1,380,000,000,000.00	200,000,000	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.93000	101.13433		7.96000	101.04901			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.37000	101.42169		8.40000	101.31218			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.56000	106.84670		8.59000	106.71940			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.03500	103.96948		9.08000	103.75156			15,359,500,000,000.00	1,700,000,000	846,300,000.00
FRX20	On 01/10/2020	Spot Bond	9.25500	98.27601		9.31000	97.99413			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.79000	89.38317		9.82000	89.19911			0.00	0	200,000,000.00
FRX24	On 10/12/2024	Spot Bond	9.87000	109.85017		9.89000	109.68633			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.17000	95.94055		10.18000	95.84719			10,170,000,000,000.00	1,000,000,000	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.48500	94.04716		10.51500	93.80013			251,640,000,000,000.00	24,000,000,000	24,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond	10.60000		76.81570		10.60000	76.79404			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		100.71941		0.00000	100.70135			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.74726		0.00000	100.72851			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.75838		0.00000	100.73936			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.78614		0.00000	100.76643			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.83058		0.00000	100.80978			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.86389		0.00000	100.84227			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		101.00807		0.00000	100.98290			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000		101.14076		0.00000	101.12260			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		101.20293		0.00000	101.18386			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		101.25931		0.00000	101.23942			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		101.27252		0.00000	101.25244			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		101.31013		0.00000	101.28949			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		101.36658		0.00000	101.34511			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		101.41362		0.00000	101.39146			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		101.62048		0.00000	101.59528			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.68174		0.00000	100.66136			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.40774		0.00000	100.38683			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.69000		99.96701		9.71000	99.89104			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		101.33767		0.00000	101.32281			0.00	0	0.00
GPT29	On 04/08/2014	Spot Bond	100.00000		99.09584		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
GRA311	On 17/06/2014	Spot Bond	0.00000	99.21302		0.00000	99.19662			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.09268		0.00000	100.07413			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.09466		0.00000	100.07572			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.09851		0.00000	100.07879			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.10327		0.00000	100.08260			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.10987		0.00000	100.08788			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	101.01678		0.00000	100.99641			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	102.24166		0.00000	102.22266			0.00	0	15,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.29166		0.00000	100.27158			0.00	260,000,000	130,000,000.00
GRT04	On 15/09/2016	Spot Bond	0.00000	102.27323		0.00000	102.25433			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.41370		0.00000	100.39681			0.00	0	30,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.98807		0.00000	100.96786			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	101.41107		0.00000	101.38848			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000		744,230,000,000,000.00	7,442,300,000	7,442,300,000.00	
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.58453		0.00000	100.56687			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	101.13625		0.00000	101.11831			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.77887		0.00000	100.75725			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.11483		0.00000	100.09193			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.66789		0.00000	100.64922			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB02	On 13/09/2017	Spot Bond	0.00000	100.94816	0.00000	100.92794				0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	99.96267	0.00000	99.94391				0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	99.96216	0.00000	99.94315				0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond	0.00000	101.39768	0.00000	101.38142				0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond	100.00000	80.39648	100.00000	80.21978			2,650,000,000,000,000.00	26,500,000,000	21,300,000,000.00	
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.16278	0.00000	100.14221				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.30381	97.91881	8.31360	97.87844				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.17036	0.00000	100.14884				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.65633	104.41639	8.66612	104.41639				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.18010	0.00000	100.15737				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.10634	104.41639	9.11612	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	100.19200	0.00000	100.16778				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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF01	On 17/04/2016	Spot Bond	0.00000	100.27064	0.00000	100.24957				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.33013	0.00000	100.30748				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.34211	0.00000	100.31865				0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	101.51485	0.00000	101.49228				0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000	101.93853	9.89000	101.91135				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.58500	107.91990	8.63000	107.67317			9,443,500,000,000.00	1,100,000,000	6,015,900,000.00	
HWAY23	On 07/12/2023	Spot Bond	1.93500	275.37336	1.93500	275.29823				0.00	0	10,600,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.94500	275.16192	1.94500	275.08677				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.78000	97.61085	9.78000	97.58511				0.00	0	14,180,500,000.00
HWAY35	On 31/07/2035	Spot Bond	9.67000	98.48718	9.67000	98.46150				0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	55.73627	100.00000	55.60125				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	14.46986	100.00000	14.43481				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	85.09591	100.00000	84.90028				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	38.74101	100.00000	38.64612				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	19.77524	100.00000	19.72681			700,000,000,000,000.00	7,000,000,000	3,500,000,000.00	
HWF06U	On 20/11/2016	Spot Bond	100.00000	10.21227	100.00000	10.18670				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	58.96802	100.00000	58.82200				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.61000	114.32316	1.60000	114.40311			49,144,606,000,000.00	30,524,600,000	74,957,555,700.00	
I2038	On 31/01/2038	Spot Bond	1.94000	116.62650	1.94000	116.59463			1,219,872,000,000.00	628,800,000	29,791,871,500.00	
I2046	On 31/03/2046	Spot Bond	2.05000	114.33980	2.05000	114.30828			25,010,000,000.00	12,200,000	44,507,753,800.00	
I2050	On 31/12/2050	Spot Bond	2.02000	123.95130	2.02000	123.91715			52,116,000,000.00	25,800,000	20,559,289,100.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	93.35000	0.00000	93.35000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.83000	103.43177	7.84000	103.40178				0.00	0	300,000,000.00
IBL13	On 12/03/2015	Spot Bond	0.00000	101.75081	0.00000	101.73142				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL14		On 28/06/2015	Spot Bond	0.00000	100.97345		0.00000	100.95318			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	8.33000	103.18058		8.34000	103.14041			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	8.59000	105.76212		8.61000	105.67132			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	101.31962		0.00000	101.29954			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	4.82500	114.87414		4.82500	114.83391			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	8.15000	101.84986		8.16000	101.80669			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	99.91249		0.00000	99.89468			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	99.90705		0.00000	99.88817			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	1.67500	125.13195		1.67500	125.09866			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.12500	127.64848		2.12000	127.65723			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.98404		0.00000	100.96606			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	101.84269		0.00000	101.82348			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	8.71000	100.83803		8.73000	100.74915			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	101.31625		0.00000	101.29795			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	102.54775		0.00000	102.52859			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	101.33953		0.00000	101.32003			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	9.26000	98.16964		9.28000	98.07323			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	9.68500	91.59095		9.73000	91.38604			0.00	0	20,500,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	101.13127		0.00000	101.11284			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	8.79000	95.80929		8.81000	95.72348			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	9.73500	99.23490		9.78000	99.00549			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	99.99987		0.00000	99.98260			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	99.99989		0.00000	99.98208			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL54	On 31/07/2016	Spot Bond	8.09000	100.06477		8.10000	100.02279			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	9.04000	98.74642		9.06000	98.65428			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	99.99970		0.00000	99.97986			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	101.37244		0.00000	101.35374			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.36000	102.15847		8.38000	102.08629			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	9.00000	102.61188		9.02000	102.50989			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	10.05000	103.26921		10.06000	103.17926			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.55613		0.00000	100.53696			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.10964		100.00000	8.80817			0.00	18,000,000,000	53,200,000,000.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00389		100.00000	0.00388			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.14581		0.00000	100.12726			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.15235		0.00000	100.13299			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.34500	95.37547		9.37000	95.23590			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.14853		5.00000	100.13503			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.14853		5.00000	100.13503			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.22157		5.00000	101.20776			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.14853		5.00000	100.13503			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.50711		4.00000	100.49629			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	101.43074		0.00000	101.40550			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	101.37189		0.00000	101.34722			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.74639		0.00000	100.72092			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000	94.46820		100.00000	94.22782			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	106.68929		9.20000	106.66307			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.64563		0.00000	100.62347			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL02		On 29/12/2014	Spot Bond	0.00000	100.64563		0.00000	100.62347			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	101.61332		0.00000	101.58936			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	8.17373		100.00000	8.15393			0.00	0	0.00
IN01Q		On 23/07/2014	Spot Bond	0.00000	100.12696		0.00000	100.01438			0.00	0	0.00
IN02Q		On 05/08/2014	Spot Bond	0.00000	99.90898		0.00000	101.48618			0.00	0	0.00
IN03Q		On 12/08/2014	Spot Bond	0.00000	101.37549		0.00000	101.35706			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	9.83000	100.33061		9.84000	100.29627			0.00	0	0.00
IN04Q		On 26/08/2014	Spot Bond	0.00000	101.11813		0.00000	101.09979			0.00	0	0.00
IN05Q		On 13/05/2014	Spot Bond	0.00000	102.61938		0.00000	102.60370			0.00	0	0.00
IN06H		On 10/09/2014	Spot Bond	0.00000	100.85468		0.00000	100.83754			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	99.15775		0.00000	99.13242			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	6.60173		100.00000	6.58520			0.00	0	0.00
IN246U		On 12/06/2014	Spot Bond	100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
IN248U		On 26/06/2014	Spot Bond	100.00000	89.05524		100.00000	88.84471			0.00	0	0.00
IN249U		On 10/07/2014	Spot Bond	100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
IN423U		On 03/06/2014	Spot Bond	100.00000	97.56098		100.00000	96.77420			0.00	0	0.00
IN424U		On 10/06/2014	Spot Bond	100.00000	93.66923		100.00000	92.95420			0.00	0	0.00
IN427U		On 01/07/2014	Spot Bond	100.00000	99.17355		100.00000	98.36066			0.00	0	0.00
IN428U		On 08/07/2014	Spot Bond	100.00000	95.14266		100.00000	94.40512			0.00	0	0.00
IN429U		On 15/07/2014	Spot Bond	100.00000	90.20933		100.00000	89.54603			0.00	0	0.00
IN430U		On 22/07/2014	Spot Bond	100.00000	85.76937		100.00000	85.16958			0.00	0	0.00
INA418		On 29/04/2014	Spot Bond	5.90000	97.13453		5.90000	99.90311			0.00	0	0.00
INA419		On 06/05/2014	Spot Bond	5.90000	99.80640		5.90000	99.79030			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA420	On 12/05/2014	Spot Bond	5.90000	99.69382		5.90000	99.67775			0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	5.90000	99.58148		5.90000	99.56546			0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	5.95000	99.46493		5.95000	99.44881			0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	5.95000	99.23966		5.95000	99.22361			0.00	0	0.00
INA426	On 24/06/2014	Spot Bond	100.00000	86.90476		100.00000	100.00000			0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	6.05000	98.88544		6.05000	98.86923			0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	6.05000	98.77211		6.05000	98.75595			0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	6.05000	98.54624		6.05000	98.53015			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.73045		0.00000	100.70543			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.37770	101.66765		11.38857	101.62556			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.37770	100.52805		11.38857	100.48643			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.83887		0.00000	100.81561			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	101.42307		0.00000	101.39462			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.82222		0.00000	100.79943			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.47299		6.50000	100.45543			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.93388		0.00000	100.91059			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.56434		0.00000	100.54491			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	97.38884		0.00000	97.40822			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.89606		0.00000	100.87654			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.28569		0.00000	100.26741			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000	101.35407		0.00000	101.33639			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.80648		0.00000	100.78418			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.47008		0.00000	100.45076			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	102.52055		0.00000	102.50479			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING234	On 28/05/2014	Spot Bond	0.00000	102.45219	0.00000	102.43616				0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.68625	0.00000	100.66909				0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.68072	0.00000	100.66370				0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	100.83084	0.00000	100.81417				0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	100.24238	0.00000	100.22578				0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	99.91344	0.00000	99.89613				0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	101.32423	0.00000	101.30671				0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	101.21294	0.00000	101.19438				0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	101.19840	0.00000	101.18005				0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	101.00699	0.00000	100.98992				0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.71425	0.00000	100.69801				0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.26541	0.00000	100.24840				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.77029	0.00000	100.74401				0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	101.01604	0.00000	100.99891				0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond	0.00000	99.85915	0.00000	99.84349				0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000	88.16425	100.00000	87.95181				0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000	83.71560	100.00000	83.52403				0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000	84.88372	100.00000	84.68677				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.30958	0.00000	100.28963				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.31599	0.00000	100.29564				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.32031	0.00000	100.29969				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.84000	100.29875	8.85000	100.24953				0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000	100.24740	0.00000	100.23090				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL5	On 28/09/2015	Spot Bond	0.00000	101.02139		0.00000	101.00040			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.19000	102.55532		9.21000	102.47218			183,800,000,000.00	20,000,000	47,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.45039		0.00000	100.43014			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.40743		0.00000	100.38651			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	101.53555		0.00000	101.51063			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.85431		0.00000	100.83065			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	9.01000	105.34911		9.02000	105.31277			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	102.82022		0.00000	102.79789			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	101.27012		0.00000	101.24650			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.21500	118.39992		3.21000	118.40408			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.69000	133.12706		3.68000	133.23577			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.62393		0.00000	100.60097			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.42534		0.00000	100.40240			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.29824		0.00000	100.27649			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	101.10106		0.00000	101.07809			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.75562		0.00000	100.73277			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.61000	94.50835		3.60000	94.56712			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.61000	100.06609		3.60000	100.08749			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	101.18480		0.00000	101.16061			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	101.77418		0.00000	101.74967			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.85468		0.00000	100.83754			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.33000	104.33403		12.35000	104.23614			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	99.99969		0.00000	99.97489			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.69000	133.12706		3.68000	133.23577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV422U	On 29/05/2014	Spot Bond	100.00000	93.98866	100.00000	92.40506				0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000	92.25000	100.00000	91.55639				0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	97.56098	100.00000	96.77419				0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000	93.67892	100.00000	92.96382				0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000	88.89964	100.00000	88.25544				0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000	84.57125	100.00000	83.98800			2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
IVA01A	On 28/08/2014	Spot Bond	0.00000	101.09173	0.00000	101.07335				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.23152	0.00000	100.21348				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	101.22853	0.00000	101.21091				0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond	5.90000	97.13454	5.90000	97.13454				0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond	5.90000	99.77421	5.90000	99.75812				0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond	5.90000	99.66170	5.90000	99.64564				0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	5.95000	99.43269	5.95000	99.41657				0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	5.95000	99.20756	5.95000	99.19152				0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	6.05000	98.85303	6.05000	98.83684				0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	6.05000	98.73978	6.05000	98.72363				0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	6.05000	98.62679	6.05000	98.61067				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	101.62198	0.00000	101.60036				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.01912	0.00000	100.00017				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.50575	0.00000	100.48869				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.48584	0.00000	100.46655				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	500,000,000	250,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	99.85277		0.00000	101.32937			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	101.25377		0.00000	101.23396			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	101.36628		0.00000	101.34326			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	101.18577		0.00000	101.16575			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.31609		0.00000	100.29573			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.31825		0.00000	100.29776			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.32258		0.00000	100.30182			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.30311		0.00000	100.28357			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.16170		0.00000	100.14126			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.01877		0.00000	99.99995			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.83972		0.00000	100.81920			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	101.37885		0.00000	101.35880			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	101.12363		0.00000	101.10534			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	101.11161		0.00000	101.09351			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.54749		0.00000	100.52653			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.36472		0.00000	100.34665			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.11528		100.00000	100.00000			0.00	17,000,000,000	17,000,000,000.00
IVC030	On 29/04/2015	Spot Bond	100.00000	48.86817		100.00000	100.00000			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	65.71384		100.00000	65.54929			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	99.99996		0.00000	99.98032			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG02U	On 22/01/2015	Spot Bond	100.00000		55.36504	100.00000	55.22945				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.65954	0.00000	100.63936				0.00	0	1,000,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		24.86987	100.00000	24.80759				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.31496	0.00000	100.29331				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		61.79249	100.00000	61.63776				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		63.18218	100.00000	63.02396				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		54.37096	100.00000	54.23780				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		63.58050	100.00000	63.45987				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		65.74038	100.00000	65.57576				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		60.68754	100.00000	60.54053				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		75.00000	100.00000	64.74229				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		101.33536	0.00000	101.31237				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		99.95255	0.00000	99.92881				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.90000		135.73249	8.89000	135.79711				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		101.10898	0.00000	101.09041				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.81209	0.00000	100.79276				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		101.20044	0.00000	101.18025				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		101.10626	0.00000	101.08695				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		99.99979	0.00000	99.98082				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.29000		97.08549	9.31000	97.00704			557,400,000,000.00		60,000,000	99,600,000.00
LGL03	On 03/04/2018	Spot Bond	9.44000		94.75930	9.46000	94.67335			0.00		0	0.00
LGL04	On 14/08/2020	Spot Bond	9.83500		98.78297	9.88000	98.55346			196,700,000,000.00		20,000,000	38,500,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		101.40310	0.00000	101.37328				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL02	On 13/12/2015	Spot Bond	10.83000	103.84199		10.84000	103.79737			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	101.53272		0.00000	101.50016			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	101.37366		0.00000	101.35313			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	101.46740		0.00000	101.44547			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	101.57981		0.00000	101.55620			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000	100.03637		0.00000	99.98309			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.34198		0.00000	100.32515			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000	99.76324		0.00000	99.74746			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	99.90270		0.00000	99.88650			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	99.41059		0.00000	99.39466			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	98.63369		0.00000	98.63050			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	97.18706		0.00000	97.16969			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	98.61543		0.00000	98.59933			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	65.22793		100.00000	65.10417			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	61.79249		100.00000	61.63776			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.03763		0.00000	101.03422			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	57.66139		100.00000	57.52170			0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond	100.00000	66.66667		100.00000	66.66667			0.00	0	0.00
MAQ19U	On 08/05/2014	Spot Bond	100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
MAQ20U	On 19/05/2014	Spot Bond	100.00000	95.05208		100.00000	94.80519			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	101.17478		0.00000	101.15722			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.57554		0.00000	100.55730			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.26266		0.00000	100.24353			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.90081		0.00000	100.88224			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF030	On 01/10/2017	Spot Bond		0.00000	101.59721		0.00000	101.57795			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.92000		0.00000	100.90155			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.86112		0.00000	100.84382			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	101.23215		0.00000	101.21376			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	101.30200		0.00000	101.28481			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	101.40644		0.00000	101.38790			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.25319		0.00000	100.23569			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.26617		0.00000	100.24797			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	87.34177		100.00000	87.06625			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	66.06651		100.00000	65.90107			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	23.05214		100.00000	22.99630			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	56.27965		100.00000	56.14331			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		9.18000	99.77081		9.20000	99.66831			2,754,000,000,000.00	300,000,000	149,200,000.00
MBSA02	On 15/04/2019	Spot Bond		9.07000	99.71015		9.09000	99.60781			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	101.01972		0.00000	100.99798			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.94812		0.00000	100.92789			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.29437		0.00000	100.27538			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.40937		0.00000	100.39061			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.41234		0.00000	100.39346			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.42717		0.00000	100.40764			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	102.03212		0.00000	102.01150			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	102.13855		0.00000	102.11697			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.52500	100.71632		8.54500	100.65015			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB4	On 05/01/2019	Spot Bond	9.25000	103.27847		9.27000	103.17783			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	10.02000	103.09886		10.04500	102.93930			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.89000	104.86416		6.89000	104.84464			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.75280		0.00000	100.73391			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.78059		0.00000	100.76103			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.03500	102.02068		10.08000	101.80676			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.84500	101.88550		7.85500	101.85129		74,684,400,000,000.00	9,520,000,000	4,760,000,000.00	
MIIL01	On 31/05/2015	Spot Bond	0.00000	101.22005		0.00000	101.19951			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.45000	101.88553		9.47000	101.80774			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.86355		0.00000	100.84342			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.89500	102.01548		9.92000	101.86540			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	9.72102		100.00000	9.69747			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	101.17019		0.00000	101.15047			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.15000	101.75337		9.17000	101.67617		2,379,000,000,000.00	260,000,000	108,100,000.00	
MTN02	On 13/07/2014	Spot Bond	6.37500	103.75402		6.37500	103.73613		255,000,000,000.00	40,000,000	77,000,000.00	
MTN03	On 13/07/2015	Spot Bond	7.93000	104.35697		7.94000	104.32310			0.00	0	90,000,000.00
MTN04	On 13/07/2017	Spot Bond	9.09000	105.80299		9.11000	105.72142		545,400,000,000.00	60,000,000	28,500,000.00	
N4A211	On 14/08/2020	Spot Bond	100.89771	7.11497		100.89771	7.09701			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.20770		100.61875	7.18954			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	101.38313		0.00000	101.36393			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	101.40564		0.00000	101.38613			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A411	On 14/08/2020	Spot Bond		0.00000	101.42609		0.00000	101.40630			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	101.43617		0.00000	101.41624			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	101.55930		0.00000	101.53771			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	101.70267		0.00000	101.67914			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.45595		100.00000	0.45481			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.45595		100.00000	0.45481			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.40000	97.08811		9.41000	97.00809			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.78000	100.04135		7.79000	100.00027			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.55500	100.70750		9.60000	100.46983			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.33778		0.00000	100.28592			0.00	1,490,000,000	1,490,000,000.00
NBK12A	On 19/03/2021	Spot Bond		9.34500	101.22660		9.37000	101.07647			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	101.34136		0.00000	101.32167			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.75000	100.96510		9.76000	100.87648			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	102.68329		0.00000	102.66340			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	101.44493		0.00000	101.42683			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	102.37475		0.00000	102.35589			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.08340		0.00000	100.06683			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	101.24574		0.00000	101.22785			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.74272		0.00000	100.72460			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.53000	105.17646		7.54000	105.14211		11,249,820,000,000.00	1,494,000,000	813,200,000.00	
NBK2B	On 15/09/2015	Spot Bond		0.00000	102.70932		0.00000	102.69043			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		9.08000	111.21675		9.10000	111.10147		181,600,000,000.00	20,000,000	42,600,000.00	
NBK4	On 28/10/2024	Spot Bond		11.07500	33.20596		11.06500	33.22780			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK6A	On 19/04/2015	Spot Bond	7.93000	101.88903		7.94000	101.85808			15,067,000,000,000.00	1,900,000,000	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.16493		0.00000	100.14408			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.17340		0.00000	100.15148			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.28000	102.81143		8.29000	102.77128			0.00	0	16,300,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.70381		0.00000	100.68424			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	101.34205		0.00000	101.32058			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.65367		0.00000	100.63124			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.48325		0.00000	100.46157			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.31517		0.00000	100.29352			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	101.19075		0.00000	101.16963			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	89.28224		0.00000	89.26377			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	101.12748		0.00000	101.10746			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.09479		0.00000	100.07593			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.10350		0.00000	100.08289			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.01912		0.00000	99.99990			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.34839		0.00000	100.32601			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	85.49706		0.00000	85.47795			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.87449		0.00000	100.85666			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	101.49293		0.00000	101.47127			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN75		On 20/09/2017	Spot Bond	0.00000	100.81669	0.00000	100.79623			0.00	0	0.00
NCLN76		On 20/09/2015	Spot Bond	0.00000	100.77224	0.00000	100.75287			0.00	0	0.00
NCLN77		On 09/10/2017	Spot Bond	0.00000	100.42704	0.00000	100.40598			0.00	0	0.00
NCLN78		On 20/03/2016	Spot Bond	0.00000	100.74498	0.00000	100.72628			0.00	0	0.00
NCLN79		On 20/03/2016	Spot Bond	0.00000	100.73369	0.00000	100.71536			0.00	0	0.00
NCLN80		On 20/06/2016	Spot Bond	0.00000	100.73314	0.00000	100.71482			0.00	0	0.00
NCLN81		On 31/01/2017	Spot Bond	0.00000	99.99983	0.00000	99.98199			0.00	0	0.00
NCLN82		On 20/03/2024	Spot Bond	0.00000	100.85150	0.00000	100.83026			0.00	0	0.00
NCLN83		On 20/03/2024	Spot Bond	10.24500	103.56659	10.23500	103.60091			0.00	0	0.00
NCLN84		On 20/03/2024	Spot Bond	0.00000	100.84600	0.00000	100.82490			0.00	0	0.00
NCLN85		On 20/03/2024	Spot Bond	10.28000	102.32838	10.27000	102.36412			0.00	0	0.00
NCLN87		On 20/03/2024	Spot Bond	0.00000	100.85150	0.00000	100.83026			0.00	0	0.00
NCLN88		On 20/12/2016	Spot Bond	0.00000	100.76125	0.00000	100.74223			0.00	0	0.00
NCLN89		On 20/03/2017	Spot Bond	0.00000	101.06573	0.00000	101.04661			0.00	0	0.00
NED11		On 17/09/2015	Spot Bond	8.78000	103.48184	8.79000	103.44469			0.00	0	200,000,000.00
NED13		On 25/07/2023	Spot Bond	0.00000	104.56707	0.00000	104.54154			0.00	0	0.00
NED14		On 29/11/2023	Spot Bond	0.00000	101.35824	0.00000	101.33527			0.00	0	0.00
NED15		On 08/04/2024	Spot Bond	10.46000	100.65891	10.48000	100.50888			0.00	0	0.00
NED16		On 08/04/2024	Spot Bond	0.00000	100.48378	0.00000	100.46122			0.00	3,150,000,000	1,050,000,000.00
NED9		On 06/07/2017	Spot Bond	0.00000	100.38621	0.00000	100.36876			0.00	0	0.00
NEDH1A		On 20/11/2018	Spot Bond	12.54000	115.18510	12.56000	115.07480			0.00	0	0.00
NEDH1B		On 20/11/2018	Spot Bond	0.00000	111.72179	0.00000	111.69511			0.00	0	0.00
NET48		On 03/06/2014	Spot Bond	0.00000	102.22689	0.00000	102.21185			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NHM001	On 04/09/2015	Spot Bond	0.00000	101.43114	0.00000	101.40546				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.15500	163.72698	2.15500	163.68134				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.08500	103.69430	9.13000	103.45662				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.88604	0.00000	100.86816				0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.85812	0.00000	100.84091				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.71500	105.22748	9.76000	104.99082				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	101.23335	0.00000	101.21240				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	101.22151	0.00000	101.20261				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	101.43698	0.00000	101.41763				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	101.16242	0.00000	101.14258				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	101.20680	0.00000	101.18627				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.91500	105.96011	9.96000	105.67716				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	101.25121	0.00000	101.22998				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	101.20686	0.00000	101.18633				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	101.23340	0.00000	101.21245				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.11500	105.26602	10.16000	105.03053				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	101.32215	0.00000	101.29983				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	101.26894	0.00000	101.24745				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	101.25113	0.00000	101.22991				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	101.58766	0.00000	101.56119				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	101.47966	0.00000	101.45488				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	101.28659	0.00000	101.26482				0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.28000	100.00000	7.29000	99.98003				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.94000	117.29420	8.96000	117.18647				0.00	0	4,908,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA022	On 31/10/2022	Spot Bond	9.29500	117.10481		9.32000	116.91465			0.00	0	3,476,500,000.00
NRA023	On 31/05/2023	Spot Bond	2.05000	170.10993		2.05000	170.06299			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.62000	125.45590		9.61000	125.51269			0.00	0	1,561,116,400.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.92195		0.00000	101.90152			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	99.99993		0.00000	99.98158			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.80831		0.00000	100.79149			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.73999		0.00000	100.71944			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	101.17308		0.00000	101.15368			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	101.21530		0.00000	101.19521			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	101.39481		0.00000	101.37140			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	101.76181		0.00000	101.73202			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.99814		100.00000	17.95307			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	37.88708		100.00000	37.79429			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.06000	102.66240		7.07000	102.62874			282,400,000,000.00	40,000,000	77,800,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	13.42177		100.00000	16.73520			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	99.68000		0.00000	99.47000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	58.74445		100.00000	58.60058			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	101.38518		0.00000	101.36594			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.12607		0.00000	100.10805			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	101.08326		0.00000	101.06488			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	101.00981		0.00000	100.99147			0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000	101.23305		0.00000	101.21704			0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000	101.10495		0.00000	101.08893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC001	On 28/03/2016	Spot Bond	0.00000	101.17453	0.00000	101.15560				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.95356	0.00000	100.93395				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.91840	0.00000	100.90059				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.78516	0.00000	100.76690				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.77213	0.00000	100.75416				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.85649	0.00000	100.83652				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.81477	0.00000	100.79582				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.78753	0.00000	100.76921				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.90186	0.00000	100.88085				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.85028	0.00000	100.83050				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.81595	0.00000	100.79698				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.95197	0.00000	100.92981				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.89166	0.00000	100.87094				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.84910	0.00000	100.82935				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.01736	0.00000	99.99989				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.01787	0.00000	99.99986				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.01811	0.00000	99.99985				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.01862	0.00000	99.99983				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.02084	0.00000	99.99974				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.02136	0.00000	99.99972				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00001	0.00000	99.97964				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.83000	104.06279	6.84000	104.03994				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.74500	97.51325	6.74500	97.49568				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.32000	38.70974	8.31000	38.74437				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 15/09/2015	Spot Bond	6.83000	110.28058	6.84000	110.24670					929,685,892,190,000.00	36,117,993,000	38,951,000,000.00
R158	On 15/09/2015	Spot Bond	6.83000	110.28058	6.84000	110.24670					0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.73000	91.30044	6.74000	91.27185					0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.83000	116.06429	6.84000	116.01951					0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.66000	85.59028	6.67000	85.55536					0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.50000	119.04324	8.49000	119.10073					6,538,770,350,000,000.00	69,267,100,000	39,843,099,900.00
R187P	On 21/12/2026	Spot Bond	8.24000	36.02768	8.23000	36.06346					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.16000	33.58314	8.15000	33.61981					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.64500	281.59155	1.64500	281.51693					2,131,120,859,000.00	1,295,514,200	27,209,953,500.00
R201	On 21/12/2014	Spot Bond	6.37500	104.58401	6.37500	104.56598					79,050,000,000.00	12,400,000	72,004,781,800.00
R202	On 07/12/2033	Spot Bond	1.83500	223.67828	1.84000	223.45270					256,036,727,920,000.00	39,529,552,000	49,813,263,800.00
R2023	On 28/02/2023	Spot Bond	8.35000	97.56978	8.36000	97.48792					1,594,620,375,000,000.00	90,972,500,000	81,893,900,000.00
R203	On 15/09/2017	Spot Bond	7.59000	102.94999	7.61000	102.86981					3,954,403,035,066,000.00	21,001,717,400	87,395,858,700.00
R2030	On 31/01/2030	Spot Bond	9.01000	93.53159	9.00000	93.58709					1,449,348,600,000,000.00	60,860,000,000	75,539,785,300.00
R2037	On 31/01/2037	Spot Bond	9.18500	95.57456	9.18500	95.55086					1,253,155,475,000,000.00	36,435,000,000	79,487,377,000.00
R204	On 21/12/2018	Spot Bond	7.83000	103.49266	7.85000	103.39386					1,376,063,616,051,000.00	75,742,479,700	75,122,380,100.00
R2048	On 28/02/2048	Spot Bond	9.25000	96.27673	9.25000	96.25308					2,323,831,250,000,000.00	51,225,000,000	93,223,000,000.00
R207	On 15/01/2020	Spot Bond	8.03500	98.54635	8.08000	98.32653					3,195,069,540,000,000.00	97,644,000,000	59,522,600,000.00
R208	On 31/03/2021	Spot Bond	8.19500	93.02744	8.22000	92.88315					347,571,980,618,500.00	42,412,688,300	03,188,756,800.00
R209	On 31/03/2036	Spot Bond	9.10000	73.63776	9.10000	73.61986					1,356,427,800,000,000.00	49,058,000,000	32,963,800,000.00
R210	On 31/03/2028	Spot Bond	1.79000	165.82875	1.78000	165.97935					2,404,507,000,000.00	1,343,300,000	23,361,237,800.00
R211	On 31/01/2017	Spot Bond	0.97500	127.47246	0.97500	127.44099					1,131,014,235,000.00	1,160,014,600	46,700,883,900.00
R212	On 31/01/2022	Spot Bond	1.55500	132.81125	1.55000	132.82268					2,224,894,000,000.00	1,430,800,000	62,184,935,800.00

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 28/02/2031	Spot Bond	8.99500	84.00716		8.97500	84.13725			1,309,331,522,159,500.00	45,562,148,100	45,648,501,400.00
R214	On 28/02/2041	Spot Bond	9.17500	74.53185		9.17500	74.51369			290,159,375,000,000.00	31,625,000,000	70,145,800,000.00
R226C	On 15/09/2014	Spot Bond	6.34500	97.65727		6.34500	97.64069			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.89000	94.24501		6.90000	94.21967			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.73000	91.30044		6.74000	91.27185			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.65000	88.45649		6.66000	88.42470			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.66000	85.59028		6.67000	85.55536			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.43000	99.09226		6.43000	99.07497			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.38000	96.04305		6.38000	96.02648			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.80000	92.64249		6.81000	92.61521			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.67000	89.78152		6.68000	89.75105			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.65000	86.91999		6.66000	86.88632			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.71000	83.99392		6.72000	83.95720			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.56500	79.18599		7.58500	79.12186			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.61500	76.16617		7.63500	76.09706			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.83500	72.73146		7.85500	72.65811			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.81500	70.05218		7.83500	69.97484			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.79500	67.48461		7.81500	67.40364			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.78500	64.98835		7.80500	64.90414			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.99500	61.78194		8.04000	61.60461			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.97500	59.48308		8.02000	59.29954			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	8.11500	56.65488		8.14000	56.54535			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	8.08500	54.56585		8.11000	54.45385			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	8.05500	52.56903		8.08000	52.45485			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R342C	On 21/12/2022	Spot Bond	8.02500	50.65990	8.05000	50.54382			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.98500	48.87716	8.01000	48.75933			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.94500	47.17532	7.97000	47.05597			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	8.44000	43.23642	8.43000	43.26871			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	8.40000	41.65555	8.39000	41.68870			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	8.36000	40.14791	8.35000	40.18185			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	8.32000	38.70974	8.31000	38.74437			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	8.28000	37.33745	8.27000	37.37269			0.00		0	0.00	
R350C	On 21/12/2026	Spot Bond	8.24000	36.02768	8.23000	36.06346			0.00		0	0.00	
R351C	On 21/06/2027	Spot Bond	8.20000	34.77724	8.19000	34.81350			0.00		0	0.00	
R352C	On 21/12/2027	Spot Bond	8.16000	33.58314	8.15000	33.61981			0.00		0	0.00	
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.38245	0.00000	100.35629			0.00		0	0.00	
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.46436	0.00000	101.44096			0.00		0	0.00	
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.40455	0.00000	100.37865			0.00		0	0.00	
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.31524	0.00000	100.29071			0.00		0	0.00	
RCSB1U	On 30/04/2017	Spot Bond	100.00000	15.08005	100.00000	13.45028			0.00		0	0.00	
RCSB2U	On 24/07/2017	Spot Bond	100.00000	5.57904	100.00000	5.56538			0.00		0	0.00	
RCSB3U	On 17/03/2017	Spot Bond	100.00000	18.93965	100.00000	18.89377			0.00		0	0.00	
RCSC14	On 06/06/2014	Spot Bond	0.00000	101.06114	0.00000	101.04137			0.00		0	0.00	
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.58069	0.00000	100.56070			0.00		0	0.00	
RDFB02	On 11/03/2018	Spot Bond	0.00000	101.00167	0.00000	100.98118			0.00		0	0.00	
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.50310	0.00000	101.48426			0.00		0	0.00	
RDFC11	On 14/05/2014	Spot Bond	0.00000	101.21336	0.00000	101.19718			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFC12	On 14/08/2014	Spot Bond	0.00000	101.33705		0.00000	101.31923			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.64323		0.00000	100.62529			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.16189		0.00000	100.14158			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	101.34794		0.00000	101.32675			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	102.10408		0.00000	102.08358			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	99.90278		0.00000	101.67928			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	101.00830		0.00000	100.98809			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.49530		0.00000	100.47771			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.15934		0.00000	100.13917			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000	102.67337		0.00000	102.65736			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	101.18719		0.00000	101.16722			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	101.09763		0.00000	101.07673			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	101.12715		0.00000	101.10712			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	102.32040		0.00000	102.29187			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.89734		0.00000	100.86676			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.96707			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.97048			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.97048			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.98924		0.00000	100.95945			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	101.10348		0.00000	101.07030			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	101.42307		0.00000	101.39462			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	105.13730		12.35000	105.10250			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	101.18856		0.00000	101.16478			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP020	On 12/02/2020	Spot Bond	100.00000		15.09506	100.00000	15.05726				0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000		101.11202	0.00000	101.08975				0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		101.56323	0.00000	101.54085				0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.33994	0.00000	100.31825				0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.17550	0.00000	100.15331				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		101.51644	0.00000	101.49222				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.61512	100.00000	2.60871				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		14.20050	100.00000	14.16572				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		20.97152	100.00000	26.14876				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		11.89815	100.00000	11.77907				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		20.96404	100.00000	20.91154				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		106.88588	0.00000	106.84001				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		99.99866	0.00000	99.95724				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.49500		102.62318	9.52000	102.46986			11,204,100,000,000.00	1,180,000,000	588,800,000.00	
RW23	On 10/12/2023	Spot Bond	9.60000		103.10743	9.61000	103.01922				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.14500		104.69990	10.12500	104.82322				0.00	0	0.00
SA063U	On 23/05/2014	Spot Bond	100.00000		94.07216	100.00000	93.83033				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		98.35130	0.00000	98.37652				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.08000		110.91813	8.09000	110.87017			43,632,000,000,000.00	5,400,000,000	2,700,000,000.00	
SBK13	On 24/11/2016	Spot Bond	0.00000		101.39845	0.00000	101.37642				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.64000		104.02368	9.66000	103.93724				0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.14783	0.00000	100.03246				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.94021	0.00000	100.91833				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK17	On 30/07/2024	Spot Bond	0.00000		99.99989		0.00000	99.97926			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.03809		0.00000	100.10387			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.03590		0.00000	100.10212			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.93000		105.87171		7.94000	105.83877			16,970,200,000,000.00	2,140,000,000	1,068,400,000.00
SBK9	On 10/04/2018	Spot Bond	9.43000		97.12055		9.45000	97.03277			7,355,400,000,000.00	780,000,000	388,900,000.00
SBN27	On 15/09/2015	Spot Bond	8.29000		108.30336		8.30000	108.26606			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.15000		108.49075		8.16000	108.45377			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.08000		108.58462		8.09000	108.54780			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.99000		98.90049		9.01000	98.82042			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.22500		108.39030		8.23500	108.35315			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.19000		108.43716		8.20000	108.40009			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.85053		0.00000	100.83070			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.79633		0.00000	100.78272			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.89910		0.00000	100.87421			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.55036		0.00000	100.52930			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.64000		101.67852		8.66000	101.59707			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.43041		0.00000	100.41289			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.72866		0.00000	100.70840			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		104.83049		0.00000	104.81007			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.34500		107.83950		9.37000	107.68066			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.15000		103.91288		10.14000	103.95281			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		101.55567		0.00000	101.53312			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		101.80901		0.00000	101.79168			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		101.52576		0.00000	101.50613			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest			
SBS24		On 24/05/2019	Spot Bond			0.00000	104.00202			0.00000	103.98241		0.00	6,000,000,000	2,000,000,000.00
SBS25		On 24/05/2019	Spot Bond			8.93000	103.59544			8.95000	103.49043		25,718,400,000,000.00	2,880,000,000	1,432,400,000.00
SBS26U		On 28/02/2017	Spot Bond			100.00000	10.06464			100.00000	10.04212		0.00	0	0.00
SBS27		On 20/02/2024	Spot Bond			9.89000	103.38738			9.90000	103.29729		49,450,000,000,000.00	5,000,000,000	2,900,000,000.00
SBS28		On 23/04/2017	Spot Bond			0.00000	100.12491			0.00000	100.10643		0.00	0	0.00
SBS3		On 25/05/2026	Spot Bond			9.20000	96.32385			9.19000	96.36837		0.00	0	0.00
SBS4		On 16/11/2021	Spot Bond			9.89500	97.13971			9.92000	96.98888		0.00	0	22,800,000.00
SBS9		On 07/07/2016	Spot Bond			8.01000	110.25954			8.02000	110.21500		160,200,000,000.00	20,000,000	33,600,000.00
SBSI11		On 07/12/2023	Spot Bond			2.17500	270.35261			2.17500	270.27707		0.00	0	0.00
SBSI12		On 31/01/2017	Spot Bond			1.67500	125.13195			1.67500	125.09866		0.00	0	0.00
SCM107		On 15/09/2017	Spot Bond			0.00000	104.68295			0.00000	104.81494		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	9.60384			100.00000	9.58057		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			2.24500	123.26443			2.24500	123.22971		0.00	0	0.00
SHPCBU		On 03/04/2017	Spot Bond			6.50000	100.47299			6.50000	100.45543		0.00	0	0.00
SHS01		On 15/12/2016	Spot Bond			0.00000	100.94078			0.00000	100.91833		0.00	0	0.00
SHS03		On 29/06/2015	Spot Bond			0.00000	100.60508			0.00000	100.58428		0.00	0	0.00
SHS04		On 29/06/2017	Spot Bond			0.00000	102.24602			0.00000	102.22459		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS05	On 29/06/2017	Spot Bond	9.62000	100.58367		9.64000	100.50494			0.00	0	20,300,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	101.98097		0.00000	101.95930			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.39948		0.00000	100.37897			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.72720		0.00000	100.70708			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.66369		0.00000	100.64521			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.01733		0.00000	100.00000			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	10.23791		100.00000	10.21227			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.98143		0.00000	100.96093			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.13000	105.05248		8.14000	105.00834			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.43000	99.22391		9.45000	99.13036			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.94000	99.04166		8.96000	98.96158			0.00	0	1,890,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	101.32712		0.00000	101.30686			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	101.31846		0.00000	101.29725			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	101.66249		0.00000	101.64243			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	101.32780		0.00000	101.30645			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	99.99979		0.00000	99.98023			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.69000	105.04883		8.71000	104.98507			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.38155		0.00000	100.36215			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.77579		0.00000	100.75692			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.27769		0.00000	100.25748			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.74500	92.81592		9.77000	92.68603			2,338,800,000,000.00	240,000,000	3,014,900,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	101.21441		0.00000	101.19288			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.74987		0.00000	100.72784			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.09817		0.00000	100.07864			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN004		On 31/03/2021	Spot Bond	9.80300	85.46189		9.82800	85.32808			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.86500	85.18583		9.89000	85.05240			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	7.62000	103.80433		7.62000	103.78301			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	9.29500	93.17787		9.34000	92.96955			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.89492		0.00000	100.87358			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.77000	99.52351		8.79000	99.44341			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.36000	106.39048		2.35000	106.46180			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.78000	99.91700		8.80000	99.81979			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.01404		0.00000	99.99656			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	101.63871		0.00000	101.61189			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.92000	107.85161		9.91000	107.89625			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	101.07373		0.00000	101.05465			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.43701		0.00000	100.41745			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.84840		0.00000	100.82816			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	10.22500	75.48638		10.20500	75.59390			0.00	0	0.00
SSN023		On 16/01/2019	Spot Bond	0.00000	100.24935		0.00000	100.23117			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.16443		0.00000	100.14361			0.00	0	0.00
SSN025		On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1047		On 30/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.98520			0.00	0	0.00
SY1048		On 30/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.98521			0.00	0	0.00
SY1049		On 05/05/2014	Spot Bond	0.00000	99.91994		0.00000	99.90392			0.00	0	0.00
SY1050		On 13/05/2014	Spot Bond	0.00000	99.79233		0.00000	99.77636			0.00	0	0.00
SY1051		On 14/05/2014	Spot Bond	0.00000	99.77635		0.00000	99.76037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1052	On 16/05/2014	Spot Bond	0.00000	99.74417		0.00000	99.72818			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000	99.74453		0.00000	99.72856			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000	99.68007		0.00000	99.66407			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000	99.64755		0.00000	99.63153			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	99.56347		0.00000	99.54730			0.00	17,500,000,000	17,500,000,000.00
SY1063	On 10/06/2014	Spot Bond	0.00000	99.33978		0.00000	99.32367			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond	0.00000	99.21907		0.00000	99.20280			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond	0.00000	99.20196		0.00000	99.18568			0.00	0	0.00
SY1069	On 05/05/2014	Spot Bond	0.00000	99.91915		0.00000	99.90298			0.00	0	0.00
SY1071	On 08/05/2014	Spot Bond	0.00000	99.87475		0.00000	99.85909			0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond	100.00000	90.12346		100.00000	89.90148			0.00	0	0.00
SY1073	On 12/05/2014	Spot Bond	0.00000	99.80628		0.00000	99.79014			0.00	0	0.00
SY1074	On 21/05/2014	Spot Bond	0.00000	99.66121		0.00000	99.64507			0.00	0	0.00
SY1075	On 23/05/2014	Spot Bond	0.00000	99.62533		0.00000	99.60904			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000	98.65513		0.00000	98.63873			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000	80.21978		100.00000	100.00000			0.00	0	0.00
SY1079	On 29/07/2014	Spot Bond	100.00000	80.21978		100.00000	100.00000			0.00	0	0.00
SY1080	On 30/05/2014	Spot Bond	100.00000	92.40506		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.29000	107.90957		7.30000	107.87454			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	9.10000	100.02296		9.09000	100.06847			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	87.21514		100.00000	87.01781			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	82.05672		100.00000	81.87478			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	30.35401		100.00000	30.27801			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.14682		0.00000	100.12839			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS112	On 02/05/2016	Spot Bond	0.00000	99.96590		0.00000	99.94875			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	101.18240		0.00000	101.16521			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	101.07999		0.00000	101.06079			0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000	98.80918		0.00000	98.80610			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	101.12250		0.00000	101.10546			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.72504		0.00000	100.70684			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.76398		0.00000	100.74482			0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000	99.22015		0.00000	99.20424			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	100.00000	67.46765		100.00000	67.34317		5,590,000,000,000,000.00	55,900,000,000	55,900,000,000.00	
TFS83	On 28/07/2015	Spot Bond	0.00000	100.01698		0.00000	100.00005			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.08000	103.44003		8.09000	103.39702			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.15379		0.00000	100.13454			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.15804		0.00000	100.13826			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.18774		7.83000	102.16606			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.15145		0.00000	100.13249			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.15676		0.00000	100.13715			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	101.83493		0.00000	101.81355			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.15145		0.00000	100.13249			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.15676		0.00000	100.13715			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.00196		7.16000	101.98214			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.16716		0.00000	100.14624			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.16632		0.00000	100.14550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.18664		0.00000	100.16327			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.18389		0.00000	100.16087			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.26623		0.00000	100.23288			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.25687		0.00000	100.22470			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.15124		0.00000	100.13231			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.15804		0.00000	100.13826			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	102.31605		8.73000	102.29190			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.15061		0.00000	100.13176			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.15676		0.00000	100.13715			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.30000	98.39682		9.32000	98.30499			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.29225		0.00000	100.27352			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.30713		0.00000	100.28747			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.16759		0.00000	100.14661			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.16526		0.00000	100.14457			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.32242		0.00000	100.30181			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.18621		0.00000	100.16290			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.18536		0.00000	100.16216			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.34955		0.00000	100.32722			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.25167		0.00000	100.22014			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.25250		0.00000	100.22087			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.49031		0.00000	100.45913			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.16094		0.00000	100.14076			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.94371		101.06155	5.92902			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.15061		0.00000	100.13176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A3	On 18/04/2036	Spot Bond	0.00000	108.83602		0.00000	108.81684			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.16971		0.00000	100.14847			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.17818		0.00000	100.15587			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.26707		0.00000	100.23360			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.57959		0.00000	100.56064			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.15769		0.00000	100.13791			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.15986		0.00000	100.13981			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.15769		0.00000	100.13791			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.15986		0.00000	100.13981			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.16094		0.00000	100.14076			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.15638		0.00000	100.13677			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.15986		0.00000	100.13981			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.17179		0.00000	100.15026			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.17179		0.00000	100.15026			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.17179		0.00000	100.15026			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.18913		0.00000	100.16545			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.19346		0.00000	100.16924			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.18805		0.00000	100.16450			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.27445		0.00000	100.24018			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.27983		0.00000	100.24489			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.27768		0.00000	100.24301			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.58000	103.14162		8.59000	103.10834			17,160,000,000,000.00	2,000,000,000	1,098,500,000.00
TL20	On 22/02/2020	Spot Bond	10.23500	83.12571		10.28000	82.93620			0.00	0	1,700,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN17	On 14/11/2017	Spot Bond	8.43000	106.72505		8.45000	106.63964			56,481,000,000,000.00	6,700,000,000	4,144,700,000.00
TN20	On 17/09/2020	Spot Bond	9.39500	106.44789		9.42000	106.29947			4,885,400,000,000.00	520,000,000	17,382,200,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.68476		100.00000	0.68260			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.53000	107.65705		9.54000	107.56449			6,480,400,000,000.00	680,000,000	11,780,000,000.00
TN25	On 19/08/2025	Spot Bond	9.70000	100.45508		9.69000	100.49599			0.00	0	14,280,000,000.00
TN27	On 14/11/2027	Spot Bond	9.64500	98.53180		9.63500	98.57796			10,609,500,000,000.00	1,100,000,000	7,270,700,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	101.55059		0.00000	101.53257			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	102.32348		0.00000	102.30286			0.00	0	1,504,900,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	101.44116		0.00000	101.42191			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	101.39849		0.00000	101.37816			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	101.43592		0.00000	101.41506			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	101.43977		0.00000	101.41886			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	101.62449		0.00000	101.60098			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	102.00768		0.00000	101.97875			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.64124		0.00000	100.62313			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.43171		0.00000	100.41228			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.44105		0.00000	100.42121			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.24690		0.00000	100.22909			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.26390		0.00000	100.24487			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.00000		10.00000	99.97234			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.00000		9.75000	99.97303			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.00000		100.00000	9.97335			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	99.77448		0.00000	99.75945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP145		On 29/05/2014	Spot Bond	0.00000	99.57557		0.00000	99.56093			0.00	0	0.00
TSP150		On 02/10/2014	Spot Bond	0.00000	97.54606		0.00000	97.53023			0.00	0	0.00
TSP151		On 02/05/2014	Spot Bond	0.00000	99.97041		0.00000	99.95562			0.00	0	0.00
TSP152		On 13/11/2014	Spot Bond	0.00000	96.84855		0.00000	96.83255			0.00	0	0.00
TSP153		On 27/11/2014	Spot Bond	0.00000	96.66564		0.00000	96.64984			0.00	0	0.00
TSP154		On 12/06/2014	Spot Bond	0.00000	99.34705		0.00000	99.33187			0.00	0	0.00
TSP155		On 24/07/2014	Spot Bond	0.00000	98.68178		0.00000	98.66627			0.00	0	0.00
TSP156		On 22/01/2015	Spot Bond	0.00000	95.58954		0.00000	95.57302			0.00	0	0.00
TSP157		On 07/08/2014	Spot Bond	0.00000	98.30303		0.00000	98.28588			0.00	0	0.00
TSP158		On 05/02/2015	Spot Bond	0.00000	94.61418		0.00000	94.59501			0.00	0	0.00
TSP159		On 21/08/2014	Spot Bond	0.00000	98.08718		0.00000	98.07025			0.00	0	0.00
TSP160		On 19/02/2015	Spot Bond	0.00000	94.32264		0.00000	94.30786			0.00	0	0.00
TSP161		On 05/03/2015	Spot Bond	0.00000	94.23937		0.00000	94.22073			0.00	0	0.00
TSP162		On 18/09/2014	Spot Bond	0.00000	97.58889		0.00000	97.57179			0.00	0	0.00
TSP163		On 19/03/2015	Spot Bond	0.00000	94.08077		0.00000	94.06244			0.00	0	0.00
TSP164		On 02/04/2015	Spot Bond	0.00000	93.85800		0.00000	93.83977			0.00	0	0.00
TSP165		On 16/10/2014	Spot Bond	0.00000	97.12487		0.00000	97.10786			0.00	0	0.00
TSP166		On 16/04/2015	Spot Bond	0.00000	93.63806		0.00000	93.61993			0.00	0	0.00
TTO01U		On 28/08/2019	Spot Bond	100.00000	13.97639		100.00000	13.94140			0.00	0	0.00
TWC044		On 15/08/2014	Spot Bond	0.00000	101.18430		0.00000	101.16709			0.00	0	0.00
TWC045		On 15/05/2014	Spot Bond	0.00000	101.12007		0.00000	101.10384			0.00	0	0.00
TWC047		On 21/07/2014	Spot Bond	0.00000	100.31665		0.00000	100.29998			0.00	0	0.00
TWC048		On 22/07/2014	Spot Bond	0.00000	100.26389		0.00000	100.24740			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC049	On 24/07/2014	Spot Bond	0.00000	100.24999	0.00000	100.23332				0.00	0	0.00
TWC050	On 26/05/2014	Spot Bond	0.00000	100.24296	0.00000	100.22676				0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	100.21801	0.00000	100.20124				0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.11593	0.00000	100.09937				0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000	101.30426	0.00000	101.28589				0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000	100.28122	0.00000	100.26247				0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000	101.16226	0.00000	101.14589				0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000	100.25245	0.00000	100.23562				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.59500	107.13829	9.62000	106.98339				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.17575	0.00000	100.15355				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.54345	0.00000	100.51914				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.93000	102.02745	9.95000	101.94429				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.57541	0.00000	100.55802				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.57162	0.00000	100.55367				0.00	0	22,500,000,000.00
VKE01	On 08/05/2015	Spot Bond	0.00000	99.85282	0.00000	99.83392				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	99.84750	0.00000	99.82795				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	99.84736	0.00000	99.82778				0.00	0	20,000,000.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.62963	0.00000	100.60990				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.64756	0.00000	100.62729				0.00	0	100,000,000.00
WS04	On 30/05/2016	Spot Bond	7.19000	115.30311	7.20000	115.26031				0.00	0	9,801,400,000.00
WS05	On 01/08/2018	Spot Bond	1.45500	234.96799	1.45500	234.90689			491,208,000,000.00		337,600,000	337,600,000.00
WSP1	On 28/05/2015	Spot Bond	7.13000	105.70022	7.14000	105.66939				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.09500	106.21446	8.11500	106.13679				0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.38500	106.29290	8.40500	106.18617				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP4		On 28/05/2020	Spot Bond	8.66000	105.37211	8.70500	105.13629			0.00	0	0.00
WSP5		On 28/05/2021	Spot Bond	8.73500	105.16848	8.76000	105.01262			0.00	0	2,500,000,000.00
Z014		On 30/06/2015	Spot Bond	6.78000	92.50462	6.79000	92.47711			0.00	0	0.00
Z019		On 30/06/2014	Spot Bond	6.41000	98.94009	6.41000	98.92291			0.00	0	0.00
Z020		On 19/10/2015	Spot Bond	6.71000	90.75425	6.72000	90.72496			0.00	0	0.00
Z025		On 30/11/2014	Spot Bond	6.39000	96.40010	6.39000	96.38335			0.00	0	0.00
Z071		On 01/07/2015	Spot Bond	6.78000	92.48758	6.79000	92.46005			0.00	0	0.00
Z083		On 30/09/2019	Spot Bond	7.77500	66.15982	7.79500	66.07715			0.00	0	0.00
ZA021		On 20/10/2015	Spot Bond	100.00000	35.99897	100.00000	35.93067			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	19.05471	100.00000	19.01855			0.00	0	0.00
Total for j-Bonds :										52,475,753,433,117,500.00	19,763,088,400	'86 713 806 900.00
Grand Total:										52,475,756,698,351,200.00	19,763,135,399	'86 717 159 389.00