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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 20/03/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R		On 26/03/2014	Any day expiry	10.95520	10.95520	10.73430	10.73430		13.39	0.00	0	0.00
\$ / R	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	17.36	0.00	0	6,000.00
\$ / R	10.10	Call	855.24980	0.85525	634.72410	0.63472	855.250	19.82	19.82	0.00	0	6,000.00
\$ / R	10.90	Call	107.54630	0.10755	29.72630	0.02973	107.546	13.74	13.74	0.00	0	2,000.00
\$ / R		On 27/03/2014	Any day expiry	10.95690	10.95690	10.73680	10.73680		13.62	0.00	0	0.00
\$ / R	10.80	Put	29.82110	0.02982	124.23180	0.12423	29.821	14.41	14.41	0.00	0	500.00
\$ / R	11.75	Call	0.60820	0.00061	0.19350	0.00019	0.608	20.08	20.08	0.00	0	500.00
\$ / R		On 31/03/2014	Any day expiry	10.96350	10.96350	10.74400	10.74400		13.33	0.00	0	0.00
\$ / R	10.70	Call	286.04230	0.28604	127.87320	0.12787	286.042	14.14	14.14	0.00	0	500.00
\$ / R	10.92	Call	124.98890	0.12499	0.00000	0.00000	124.989	13.43	13.43	181,950.00	1,500	1,500.00
\$ / R	11.00	Call	86.82150	0.08682	32.22340	0.03222	86.821	13.68	13.68	0.00	0	500.00
\$ / R		On 02/04/2014	Any day expiry	10.96690	10.96690	10.74720	10.74720		13.80	0.00	0	0.00
\$ / R	10.68	Call	308.05390	0.30805	149.81670	0.14982	308.054	13.48	13.48	0.00	0	10,000.00
\$ / R	10.72	Call	275.06320	0.27506	127.62820	0.12763	275.063	13.52	13.52	0.00	0	400.00
\$ / R		On 25/04/2014	Any day expiry	11.00680	11.00680	10.78510	10.78510		13.92	0.00	0	0.00
\$ / R	8.30	Put	0.00850	0.00001	0.00090	0.00000	0.009	23.19	23.19	0.00	0	6,000.00
\$ / R	9.94	Call	1,069.07800	1.06908	851.39210	0.85139	1,069.078	14.68	14.68	0.00	0	6,000.00
\$ / R	10.80	Put	99.49190	0.09949	196.30810	0.19631	99.492	13.53	13.53	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	19.50580	0.01951	12.50190	0.01250	19.506	18.36	0.00	0	500.00
\$ / R	On 26/05/2014	Any day expiry			11.05910	11.05910	10.84260	10.84260		13.90	0.00	0	10,150.00
\$ / R	On 27/05/2014	Any day expiry			11.06070	11.06070	10.84410	10.84410		13.93	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.07240	0.00007	0.11660	0.00012	0.072	19.61	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	938.95030	0.93895	738.81070	0.73881	938.950	13.47	0.00	0	5,500.00
\$ / R	On 28/05/2014	Any day expiry			11.06270	11.06270	10.84560	10.84560		13.96	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	146.52490	0.14652	238.67930	0.23868	146.525	13.55	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	49.70450	0.04970	35.78850	0.03579	49.704	18.40	0.00	0	500.00
\$ / R	On 13/06/2014	Foreign Exchange Future			11.09360	11.09360	10.86960	10.86960		14.20	1,439,272,570.40	129,739	1,466,433.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.53220	0.00053	0.75240	0.00075	0.532	18.12	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	0.71710	0.00072	1.07250	0.00107	0.717	17.54	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	0.74840	0.00075	1.13410	0.00113	0.748	17.46	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	9.32610	0.00933	14.77270	0.01477	9.326	14.52	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	10.08730	0.01009	15.97250	0.01597	10.087	14.43	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	16.49130	0.01649	29.15900	0.02916	16.491	13.86	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	17.80610	0.01781	31.98300	0.03198	17.806	13.77	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	18.38720	0.01839	32.97340	0.03297	18.387	13.76	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	26.74130	0.02674	46.98960	0.04699	26.741	13.65	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	28.40770	0.02841	49.74360	0.04974	28.408	13.63	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	74.94170	0.07494	130.33120	0.13033	74.942	13.28	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	90.06090	0.09006	155.80890	0.15581	90.061	13.26	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	106.74480	0.10674	179.91550	0.17992	106.745	13.37	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	112.73320	0.11273	188.41800	0.18842	112.733	13.41	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.81	Call	452.19460	0.45219	324.33200	0.32433	452.195	13.69	0.00	0	100.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.81	Put	168.59460	0.16859	264.73200	0.26473	168.595	13.69	0.00	0	100.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	206.34580	0.20635	313.96050	0.31396	206.346	13.84	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	347.23150	0.34723	246.56600	0.24657	347.232	14.02	868,078.75	2,500	14,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	253.63150	0.25363	376.96600	0.37697	253.632	14.02	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Call	342.26390	0.34226	243.13840	0.24314	342.264	14.04	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Put	258.66390	0.25866	383.53840	0.38354	258.664	14.04	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	300.00650	0.30001	214.36200	0.21436	300.007	14.20	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	291.90980	0.29191	208.45030	0.20845	291.910	14.26	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	287.93850	0.28794	205.55940	0.20556	287.938	14.30	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	268.85070	0.26885	191.70290	0.19170	268.851	14.47	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	261.56370	0.26156	186.43500	0.18643	261.564	14.54	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	173.22290	0.17322	123.80160	0.12380	173.223	15.56	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	579.62290	0.57962	754.20160	0.75420	579.623	15.56	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	151.19550	0.15120	108.89420	0.10889	151.195	15.90	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	91.09760	0.09110	67.21710	0.06722	91.098	17.40	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	997.49760	0.99750	1,197.61710	1.19762	997.498	17.40	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	85.79760	0.08580	63.41860	0.06342	85.798	17.59	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	68.76440	0.06876	51.21580	0.05122	68.764	18.31	0.00	0	15,489.00
\$ / R	On 18/06/2014	Any day expiry			11.10330	11.10330	10.87710	10.87710		14.17	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			11.12070	11.12070	10.89230	10.89230		14.25	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.44080	0.00044	0.60250	0.00060	0.441	19.07	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	486.92590	0.48693	356.80960	0.35681	486.926	13.78	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			11.12660	11.12660	10.89810	10.89810		14.23	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	180.25440	0.18025	275.85650	0.27586	180.254	13.72	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 30/06/2014	Any day expiry	12.40	Call	79.42010	0.07942	60.86110	0.06086	79.420	18.64	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			11.18130	11.18130	10.95210	10.95210		14.67	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	1.10810	0.00111	1.48490	0.00148	1.108	18.46	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	572.62560	0.57263	440.43310	0.44043	572.626	13.90	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			11.18320	11.18320	10.95410	10.95410		14.68	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	204.27260	0.20427	299.12090	0.29912	204.273	13.87	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	345.26750	0.34527	473.54550	0.47355	345.268	14.48	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	159.15690	0.15916	124.24000	0.12424	159.157	17.39	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	100.72530	0.10073	80.15100	0.08015	100.725	19.05	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			11.23010	11.23010	11.00040	11.00040		14.77	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	92.85510	0.09286	133.98400	0.13398	92.855	13.84	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	205.59490	0.20559	163.73340	0.16373	205.595	17.23	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			11.23980	11.23980	11.01000	11.01000		14.88	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	222.56140	0.22256	316.33700	0.31634	222.561	13.92	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	120.86640	0.12087	98.64280	0.09864	120.866	19.39	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			11.24180	11.24180	11.01200	11.01200		14.87	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	2.16360	0.00216	2.96080	0.00296	2.164	18.11	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	575.20820	0.57521	453.55550	0.45356	575.208	14.26	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.27690	11.27690	11.04670	11.04670		14.99	8,006,599.00	710	16,786.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	7.89760	0.00790	10.55320	0.01055	7.898	16.96	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	9.20700	0.00921	12.23260	0.01223	9.207	16.81	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	9.56430	0.00956	12.66660	0.01267	9.564	16.77	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	11.54840	0.01155	15.06440	0.01506	11.548	16.58	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	41.72550	0.04173	54.79800	0.05480	41.726	14.76	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	58.72390	0.05872	79.15870	0.07916	58.724	14.24	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	79.86860	0.07987	113.92990	0.11393	79.869	13.88	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	83.04950	0.08305	118.16910	0.11817	83.050	13.87	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	86.32750	0.08633	122.52770	0.12253	86.328	13.87	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	114.18260	0.11418	159.11100	0.15911	114.183	13.84	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	140.95300	0.14095	193.65640	0.19366	140.953	13.82	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	153.37350	0.15337	212.82780	0.21283	153.374	13.81	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	387.05900	0.38706	310.34640	0.31035	387.059	15.56	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	261.53170	0.26153	211.71180	0.21171	261.532	16.90	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	213.79910	0.21380	173.96710	0.17397	213.799	17.66	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	201.82130	0.20182	164.38540	0.16439	201.821	17.88	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	196.15830	0.19616	159.85560	0.15986	196.158	17.99	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	189.36900	0.18937	154.42390	0.15442	189.369	18.13	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	152.96680	0.15297	125.77110	0.12577	152.967	18.98	0.00	0	10,000.00
\$ / R	On 26/09/2014	Any day expiry			11.29870	11.29870	11.06840	11.06840		15.02	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	237.57960	0.23758	330.26830	0.33027	237.580	13.94	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	135.88370	0.13588	113.52620	0.11353	135.884	19.84	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			11.30550	11.30550	11.07450	11.07450		15.02	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	3.53660	0.00354	4.68570	0.00469	3.537	17.80	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	654.05820	0.65406	529.28070	0.52928	654.058	14.28	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			11.37370	11.37370	11.13590	11.13590		15.38	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	253.75090	0.25375	345.49500	0.34550	253.751	14.12	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	159.20080	0.15920	134.96560	0.13497	159.201	20.16	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			11.38730	11.38730	11.14820	11.14820		15.39	0.00	0	0.00

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 04/11/2014	Any day expiry	10.16	Put	97.05630	0.09706	131.20440	0.13120	97.056	14.15	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	385.46940	0.38547	318.62180	0.31862	385.469	16.63	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			11.43500	11.43500	11.19110	11.19110		15.42	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	263.91100	0.26391	355.25380	0.35525	263.911	14.21	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	169.81320	0.16981	153.09060	0.15309	169.813	20.60	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.47360	11.47360	11.22590	11.22590		15.65	53,352,240.00	4,650	33,370.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	26.06830	0.02607	33.16080	0.03316	26.068	16.08	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	42.39010	0.04239	55.36780	0.05537	42.390	15.44	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	68.11460	0.06811	88.43500	0.08844	68.115	14.92	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	77.89810	0.07790	100.94100	0.10094	77.898	14.77	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	91.22760	0.09123	117.92100	0.11792	91.228	14.59	0.00	0	17,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	148.82370	0.14882	203.43150	0.20343	148.824	14.07	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	192.81970	0.19282	258.19810	0.25820	192.820	14.17	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	238.27260	0.23827	313.68450	0.31368	238.273	14.26	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	279.27950	0.27928	370.17030	0.37017	279.280	14.34	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	320.57050	0.32057	426.14980	0.42615	320.570	14.41	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	351.62730	0.35163	463.78700	0.46379	351.627	14.53	0.00	0	42,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	400.45380	0.40045	520.15930	0.52016	400.454	14.75	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Put	405.51550	0.40552	525.96240	0.52596	405.516	14.78	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	452.46680	0.45247	579.46730	0.57947	452.467	14.98	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	438.68050	0.43868	367.07270	0.36707	438.681	16.82	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	372.90940	0.37291	313.46460	0.31346	372.909	17.47	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	254.81730	0.25482	216.24140	0.21624	254.817	19.10	0.00	0	47,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	247.22490	0.24722	210.05300	0.21005	247.225	19.24	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	226.27000	0.22627	192.97770	0.19298	226.270	19.64	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	224.09970	0.22410	191.21070	0.19121	224.100	19.69	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	161.44510	0.16145	140.76050	0.14076	161.445	25.30	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.48040	11.48040	11.23210	11.23210		15.64	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	272.46020	0.27246	359.81250	0.35981	272.460	14.31	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	178.89930	0.17890	166.27710	0.16628	178.899	20.87	0.00	0	500.00
\$ / R	On 28/01/2015	Any day expiry			11.57670	11.57670	11.32640	11.32640		15.96	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	290.72370	0.29072	374.55940	0.37456	290.724	14.53	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	214.38840	0.21439	207.11950	0.20712	214.388	22.24	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.63740	11.63740	11.38690	11.38690		16.00	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	300.81360	0.30081	382.12170	0.38212	300.814	14.64	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	241.96370	0.24196	225.88240	0.22588	241.964	22.88	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.67860	11.67860	11.42800	11.42800		16.19	0.00	0	50.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	139.91500	0.13992	169.70670	0.16971	139.915	14.93	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	343.69350	0.34369	431.04040	0.43104	343.693	14.78	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	262.64060	0.26264	251.62590	0.25163	262.641	21.33	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.70330	11.70330	11.45300	11.45300		16.21	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	310.95000	0.31095	390.42380	0.39042	310.950	14.75	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	260.97390	0.26097	250.87310	0.25087	260.974	23.61	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.78170	11.78170	11.53210	11.53210		16.46	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	319.18080	0.31918	397.35130	0.39735	319.181	14.88	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	287.10010	0.28710	257.82940	0.25783	287.100	24.15	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.85270	11.85270	11.60370	11.60370		16.59	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	325.26400	0.32526	402.20950	0.40221	325.264	14.96	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	303.07970	0.30308	260.44130	0.26044	303.080	24.61	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.89930	11.89930	11.65070	11.65070		16.68	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.92620	11.92620	11.67790	11.67790		16.70	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	330.37760	0.33038	406.40090	0.40640	330.378	15.02	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	285.87410	0.28587	248.78480	0.24878	285.874	24.31	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			12.00710	12.00710	11.75940	11.75940		16.88	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	333.39940	0.33340	409.18590	0.40919	333.399	15.03	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	299.37250	0.29937	259.94510	0.25995	299.373	24.32	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.07810	12.07810	11.83110	11.83110		17.03	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	341.28540	0.34129	410.97210	0.41097	341.285	15.17	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	299.03590	0.29904	256.01550	0.25602	299.036	24.35	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			12.15650	12.15650	11.91020	11.91020		17.09	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	346.29140	0.34629	411.36090	0.41136	346.291	15.24	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	297.51780	0.29752	255.70980	0.25571	297.518	24.10	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.23000	12.23000	11.98440	11.98440		17.16	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	350.65360	0.35065	410.42160	0.41042	350.654	15.30	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	309.86900	0.30987	274.89860	0.27490	309.869	23.95	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.29860	12.29860	12.05360	12.05360		17.28	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	353.43360	0.35343	413.06200	0.41306	353.434	15.33	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	297.32210	0.29732	257.59850	0.25760	297.322	24.01	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			12.36230	12.36230	12.11780	12.11780		17.32	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	355.56150	0.35556	414.66170	0.41466	355.562	15.35	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	282.08630	0.28209	249.37530	0.24938	282.086	23.90	0.00	0	300.00
\$ / R MAXI	On 25/03/2014	Any day expiry			10.95360	10.95360	10.73190	10.73190		13.05	0.00	0	0.00
\$ / R MAXI	On 25/03/2014	Any day expiry	10.75	Put	1,360.07010	0.01360	8,192.24260	0.08192	1,360.070	14.89	0.00	0	50.00
\$ / R MAXI	On 05/05/2014	Any day expiry			11.02360	11.02360	10.80430	10.80430		13.63	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			11.09360	11.09360	10.86960	10.86960		14.20	7,000,061.60	631	1,309.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	21,994.55190	0.21995	33,232.78790	0.33233	21,994.552	13.90	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			11.27690	11.27690	11.04670	11.04670		14.99	0.00	0	82.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.47360	11.47360	11.22590	11.22590		15.65	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			18.28860	18.28860	18.05710	18.05710		13.85	14,265,108.00	780	36,639.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	7.82960	0.00783	9.20060	0.00920	7.830	18.86	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	31.23680	0.03124	44.65400	0.04465	31.237	13.87	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	40.70530	0.04071	57.45280	0.05745	40.705	13.72	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	60.12480	0.06012	83.29790	0.08330	60.125	13.49	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	100.14330	0.10014	138.05470	0.13805	100.143	13.17	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	299.71990	0.29972	397.75320	0.39775	299.720	13.46	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	583.79600	0.58380	730.36150	0.73036	583.796	14.11	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	155.50840	0.15551	122.03280	0.12203	155.508	15.96	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	123.00210	0.12300	96.71690	0.09672	123.002	16.33	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.57730	18.57730	18.33820	18.33820		14.42	0.00	0	8,741.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.88650	18.88650	18.62130	18.62130		14.96	0.00	0	5,460.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	744.66070	0.74466	869.26560	0.86927	744.661	14.51	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			19.03020	19.03020	18.76180	18.76180		15.08	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	619.23850	0.61924	730.60500	0.73061	619.238	14.22	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	756.93960	0.75694	880.63690	0.88064	756.940	14.53	0.00	0	4,700.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 23/01/2015	Any day expiry	18.63	Put	825.62230	0.82562	954.86040	0.95486	825.622	14.67	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	521.71680	0.52172	457.37200	0.45737	521.717	17.49	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	415.88910	0.41589	364.30880	0.36431	415.889	18.13	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	413.10730	0.41311	361.86320	0.36186	413.107	18.15	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			19.20390	19.20390	18.93720	18.93720		15.25	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10837	0.10837	0.10707	0.10707		14.50	2,709.23	25	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.11022	0.11022	0.10887	0.10887		15.57	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.11435	0.11435	0.11282	0.11282		16.91	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			15.27840	15.27840	15.11600	15.11600		13.42	71,945,985.60	4,709	89,968.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	19.71450	0.01971	27.31710	0.02732	19.715	12.95	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	22.51630	0.02252	31.14550	0.03115	22.516	12.94	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	47.31490	0.04731	64.45340	0.06445	47.315	12.85	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	82.04660	0.08205	110.77870	0.11078	82.047	12.77	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	200.97370	0.20097	259.43640	0.25944	200.974	13.01	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	126.98280	0.12698	106.29790	0.10630	126.983	15.97	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	120.93520	0.12094	101.38040	0.10138	120.935	16.11	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.52980	15.52980	15.36160	15.36160		14.11	248,476.80	16	13,366.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	146.22000	0.14622	176.97100	0.17697	146.220	13.42	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	152.01360	0.15201	183.73860	0.18374	152.014	13.40	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	364.21910	0.36422	324.02280	0.32402	364.219	15.63	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.80160	15.80160	15.61170	15.61170		14.87	0.00	0	5,300.00
€ / R	On 16/03/2015	Foreign Exchange Future			16.08570	16.08570	15.89480	15.89480		15.22	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL12	On 08/05/2014	Index Future			477.54500	477.54500	479.80200	479.80200			0.00	0	0.00
AL12	On 07/08/2014	Index Future			484.54800	484.54800	486.00000	486.00000			0.00	0	0.00
AL12	On 06/11/2014	Index Future			491.99300	491.99300	494.30000	494.30000			0.00	0	0.00
AL37	On 08/05/2014	Index Future			408.38200	408.38200	409.83600	409.83600			0.00	0	0.00
AL37	On 07/08/2014	Index Future			414.37000	414.37000	415.85100	415.85100			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			479.11400	479.11400	481.11000	481.11000			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			486.14000	486.14000	488.17200	488.17200			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			437.02600	437.02600	438.77900	438.77900			0.00	0	704.00
ALBI	On 07/08/2014	Index Future			443.43500	443.43500	445.22000	445.22000			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			450.24900	450.24900	452.05800	452.05800			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.96410	9.96410	9.84030	9.84030		11.91	17,636,457.00	1,770	6,855.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	25.02010	0.02502	34.99420	0.03499	25.020	12.50	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	378.35180	0.37835	299.37750	0.29938	378.352	11.72	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	40.00200	0.04000	25.62160	0.02562	40.002	12.87	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.06440	10.06440	9.93750	9.93750		12.01	0.00	0	11,298.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.17890	10.17890	10.03810	10.03810		12.17	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	141.77130	0.14177	174.95350	0.17495	141.771	12.15	0.00	0	201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	486.58150		0.48658		412.62300	0.41262	486.582	12.15	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	229.19680		0.22920		192.13560	0.19214	229.197	12.88	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.29310		10.29310		10.15220	10.15220		12.35	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.83640		9.83640		9.69740	9.69740		13.91	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.97690		9.97690		9.83340	9.83340		14.11	0.00	0	75.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			293.83040		293.83040		-196.86150	-196.86150			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			954.97100		954.97100		827.73330	827.73330			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,039.96310		1,039.96310		903.95680	903.95680			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			656.34660		656.34660		525.90460	525.90460			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			919.00190		919.00190		793.69280	793.69280			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			125.29140		125.29140		104.72390	104.72390			0.00	0	5,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.54170		12.54170		12.43210	12.43210		14.10	0.00	0	2,820.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.76040		12.76040		12.64630	12.64630		14.81	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			13.24510		13.24510		13.11320	13.11320		16.14	0.00	0	125.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.78260		1.78260		1.75310	1.75310		14.05	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.80740		1.80740		1.77710	1.77710		14.74	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			115.60190		115.60190		115.60190	115.60190			0.00	0	0.00
EL28	On 07/08/2014	Bond Future			117.31106		117.31106		117.31268	117.31268			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.81275		81.31014		9.76819	81.63425			0.00	0	6,292.00
ES33	On 07/08/2014	Bond Future			9.91827		82.39366		9.87208	82.72379			0.00	0	0.00
ES33	On 06/11/2014	Bond Future			10.02175		79.87654		9.97412	80.21118			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			435.89900		435.89900		437.63000	437.63000			0.00	0	313.00
GOVI	On 07/08/2014	GOVI			442.29100		442.29100		444.05400	444.05400			0.00	0	175.00
GOVI	On 06/11/2014	GOVI			449.08700		449.08700		450.87400	450.87400			0.00	0	0.00
I2025	On 08/05/2014	Bond Future			110.85748		110.85748		110.85832	110.85832			0.00	0	0.00
I2025	On 07/08/2014	Bond Future			111.37099		111.37099		111.37339	111.37339			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 08/05/2014	Bond Future	111.61510		111.61510		111.41038	111.41038			0.00	0	57.00
I2038	On 07/08/2014	Bond Future	111.99918		111.99918		111.79294	111.79294			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 08/05/2014	Bond Future	108.18937		108.18937		108.18913	108.18913			0.00	0	5,218.00
I2046	On 07/08/2014	Bond Future	109.78876		109.78876		109.78995	109.78995			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	110.14982		110.14982		110.15030	110.15030			0.00	0	0.00
I2050	On 08/05/2014	Bond Future	116.27919		116.27919		116.27891	116.27891			0.00	0	472.00
I2050	On 07/08/2014	Bond Future	116.59102		116.59102		116.59242	116.59242			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 08/05/2014	Index Future	202.18900		202.18900		202.12900	202.12900			0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future	205.17900		205.17900		205.12000	205.12000			0.00	0	90.00
IGOV	On 06/11/2014	Index Future	208.35700		208.35700		208.29500	208.29500			0.00	0	0.00
ILBI	On 08/05/2014	Index Future	547.75400		547.75400		547.58800	547.58800			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	555.66300		555.66300		555.49600	555.49600			0.00	0	210.00
J201	On 22/12/2014	Interest Rate Swap	8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future	5.93000		94.07000		5.87000	94.13000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future	6.03000		93.97000		5.97000	94.03000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	6.25000		93.75000		6.15000	93.85000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future	6.35000		93.65000		6.25000	93.75000			0.00	0	1,500.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.59000		93.41000		6.50000	93.50000			0.00	0	1,100.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.69000		93.31000		6.60000	93.40000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	7.12000		92.88000		7.01000	92.99000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	7.43000		92.57000		7.31000	92.69000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	7.71000		92.29000		7.60000	92.40000			0.00	0	5,400.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	7.91000		92.09000		7.80000	92.20000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	8.08000		91.92000		7.98000	92.02000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	8.25000		91.75000		8.16000	8.16000			0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	9.41900		9.41900		9.33410	9.33410		9.53	0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future	9.49820		9.49820		9.40940	9.40940		11.47	0.00	0	0.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future	1.37720		1.37720		1.39070	1.39070			0.00	0	835.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.37710		1.37710		1.39060	1.39060			0.00	0	125.00
R / ¥EN	On 13/06/2014	Foreign Exchange Future	9.34710		9.34710	0.10694	9.46310	9.46310		15.32	0.00	0	0.00
R157	On 08/05/2014	Bond Future	7.16904		110.09044		7.04477	110.25584		1.68	0.00	0	24,346.00
R157	On 07/08/2014	Bond Future	7.46484		111.70440		7.30828	111.87377		1.50	0.00	0	13,000.00
R157	On 06/11/2014	Bond Future	7.86378		106.60733		7.65837	106.77858		1.33	0.00	0	0.00
R157	On 15/09/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00



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/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			8.65445		118.10278		8.58419	118.68930		11.98	23,620,556.00	200	51,659.00
R186	On 08/05/2014	Bond Future	7.50	Call	52.32000		0.05232		74.90000	0.07490	52.320	11.65	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.25	Call	790.18000		0.79018		972.58000	0.97258	790.180	11.82	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	8.40	Call	1,169.56000		1.16956	1,406.02000	1.40602	1,169.560	1,169.560	11.87	0.00	0	1,000.00
R186	On 08/05/2014	Bond Future	8.50	Call	1,482.22000		1.48222	1,756.40000	1.75640	1,482.220	1,482.220	11.90	0.00	0	900.00
R186	On 08/05/2014	Bond Future	8.50	Put	2,777.12000		2.77712	2,464.78000	2.46478	2,777.120	2,777.120	11.90	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.75	Call	2,480.58000		2.48058	2,847.75000	2.84775	2,480.580	2,480.580	11.98	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.80	Put	1,516.53000		1.51653	1,314.59000	1.31459	1,516.530	1,516.530	12.01	0.00	0	900.00
R186	On 08/05/2014	Bond Future	9.00	Put	953.16000		0.95316	813.78000	0.81378	953.160	953.160	12.11	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.10	Put	741.23000		0.74123	628.17000	0.62817	741.230	741.230	12.16	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Put	496.19000		0.49619	416.01000	0.41601	496.190	496.190	12.24	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Put	106.50000		0.10650	86.53000	0.08653	106.500	106.500	12.51	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future			8.74846		114.54086		8.67539	115.13762		12.50	0.00	0	100.00
R186	On 07/08/2014	Bond Future	8.92	Put	2,887.38000		2.88738	2,655.22000	2.65522	2,887.380	2,887.380	12.58	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.83642		116.30196		8.76071	116.90715		12.66	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,497.09000		3.49709	3,275.36000	3.27536	3,497.090	3,497.090	12.85	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 08/05/2014	Bond Future			275.71816		275.71816		275.50593	275.50593			0.00	0	1,912.00
R197	On 07/08/2014	Bond Future			273.97450		273.97450		273.76295	273.76295			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			6.75507		104.59272		6.61196	104.67769		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			7.28660		101.71496		7.04038	101.80263		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 08/05/2014	Bond Future			214.14444		214.14444		214.14507	214.14507		10.29	0.00	0	44,663.00
R202	On 07/08/2014	Bond Future			214.21931		214.21931		214.22273	214.22273		10.28	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 08/05/2014	Bond Future			8.54344		96.70009		8.47313	97.11678		10.32	1,934,001.80	20	12,906.00
R2023	On 07/08/2014	Bond Future			8.64796		98.00495		8.57444	98.42953		10.30	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.75043		95.59116		8.67385	96.02163		10.80	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future			7.89033		102.34351		7.78252	102.65752		4.70	0.00	0	16,949.00
R203	On 08/05/2014	Bond Future	6.84	Call	25.38000		0.02538		41.68000	0.04168	25.380	4.56	0.00	0	29.00
R203	On 08/05/2014	Bond Future	7.40	Call	204.55000		0.20455		284.52000	0.28452	204.550	4.65	0.00	0	16.00
R203	On 07/08/2014	Bond Future			8.06652		103.84389		7.94819	104.16391		4.45	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	156.84000		0.15684		200.37000	0.20037	156.840	4.30	0.00	0	46.00
R203	On 06/11/2014	Bond Future			8.25219		101.27564		8.12225	101.59992		4.43	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	278.87000		0.27887		335.46000	0.33546	278.870	4.28	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	337.42000		0.33742		402.91000	0.40291	337.420	4.28	0.00	0	14.00
R203	On 05/02/2015	Bond Future			8.45111		102.90078		8.30673	103.23051		4.19	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	868.42000		0.86842		987.05000	0.98705	868.420	4.10	0.00	0	55.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 08/05/2014	Bond Future			9.08349		93.25652		9.01846	93.76202			0.00	0	1,559.00
R2030	On 07/08/2014	Bond Future			9.17901		90.61604		9.11163	91.13025			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			9.26416		92.00978		9.19469	92.53123			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.19398		95.80271		9.14926	96.20507			0.00	0	5,914.00
R2037	On 07/08/2014	Bond Future			9.28138		92.94904		9.23508	93.35877			0.00	0	3,280.00
R2037	On 06/11/2014	Bond Future			9.35908		94.26143		9.31146	94.67683			0.00	0	0.00
R204	On 08/05/2014	Bond Future			8.10962		102.71489		8.01298	103.08039		6.22	0.00	0	31,051.00
R204	On 07/08/2014	Bond Future			8.25913		100.18771		8.15537	100.56001		6.21	0.00	0	300.00
R204	On 07/08/2014	Bond Future	7.78	Put	2,547.69000		2.54769	2,310.89000	2.31089		2,547.690	6.12	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.40515		101.72796		8.29403	102.10527		6.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,740.74000		2.74074	2,522.25000	2.52225		2,740.740	6.00	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 08/05/2014	Bond Future			9.28442		96.24749		9.23962	96.68689			0.00	0	13,515.00
R2048	On 07/08/2014	Bond Future			9.36428		97.53709		9.31796	97.98434			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.44143		94.61143		9.39376	95.06494			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			8.36915		97.37198		8.27809	97.76542		7.46	0.00	0	19,048.00
R207	On 07/08/2014	Bond Future			8.50980		95.15834		8.41311	95.55889		7.66	0.00	0	100.00
R207	On 06/11/2014	Bond Future			8.64020		96.62146		8.53794	97.02757		7.61	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.46690		91.96186		8.38631	92.35399		9.23	0.00	0	11,730.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 07/08/2014	Bond Future			8.58736		93.31001		8.50254	93.70923		9.03	0.00	0	100.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,894.40000		2.89440	2,668.51000	2.66851	2,894.400		8.98	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.70445		91.34526	8.61549	91.74995			9.24	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	3,163.99000		3.16399	2,955.71000	2.95571	3,163.990		9.17	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.12883		73.65782	9.08407	73.98903			18.44	0.00	0	25,078.00
R209	On 08/05/2014	Bond Future	8.50	Call	445.39000		0.44539	519.94000	0.51994	445.390		18.07	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	1,541.86000		1.54186	1,710.92000	1.71092	1,541.860		18.32	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	916.91000		0.91691	843.43000	0.84343	916.910		18.61	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	677.23000		0.67723	620.67000	0.62067	677.230		18.69	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	504.19000		0.50419	460.66000	0.46066	504.190		18.77	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	389.91000		0.38991	355.41000	0.35541	389.910		18.83	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.20720		74.73764	9.16100	75.07473			18.46	0.00	0	100.00
R209	On 06/11/2014	Bond Future			9.28158		72.73929	9.23410	73.08112			19.30	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 08/05/2014	Bond Future			160.59371		160.59371	160.59445	160.59445				0.00	0	719.00
R210	On 07/08/2014	Bond Future			162.96778		162.96778	162.97075	162.97075				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			127.31358		127.31358	127.31774	127.31774				0.00	0	390.00
R211	On 07/08/2014	Bond Future			127.63347		127.63347	127.63948	127.63948				0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R212	On 08/05/2014	Bond Future			129.74514		129.74514	129.74630	129.74630				0.00	0	21,797.00
R212	On 07/08/2014	Bond Future			129.94841		129.94841	129.95147	129.95147				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			9.03732		83.95243	8.98241	84.36310			15.63	0.00	0	21,705.00
R213	On 07/08/2014	Bond Future			9.12201		85.18320	9.06524	85.60100			15.83	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.20400		82.95049	9.14554	83.37415			16.67	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.20798		74.51519		9.16318	74.85954		18.38	0.00	0	5,055.00
R214	On 07/08/2014	Bond Future	9.28498		75.51440		9.23873	75.86487		18.62	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.35924		73.38796		9.31171	73.74331		19.70	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future	21,839.16000		21,839.16000		21,536.87000	21,536.87000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	4.84810		4.84810		4.76150	4.76150		11.90	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.78760		4.78760		4.69940	4.69940		11.76	0.00	0	0.00

**Total for Derivatives :** **1,638,334,794.18**    **147,250**    **3 771 078.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000		99.96803		0.00000	99.95185			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.57500		105.95551		7.46000	106.05853			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.03656		0.00000	100.01840			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	9.21500		100.31464		9.12000	100.66486			0.00	0	3,500,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.59518		0.00000	100.57400			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.69643		0.00000	100.67520			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	10.08000		96.33824		9.98500	96.64519			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.87500		100.19100		7.76000	100.27900			0.00	0	200,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		101.08710		0.00000	101.06585			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.39500		106.37771		9.29000	106.63293			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.60000		132.89009		1.60000	132.87209			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.55000		260.27342		2.56000	260.03104			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.58690		0.00000	100.56643			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.63597		0.00000	100.61760			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.17671		0.00000	100.15675			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.18402		0.00000	100.16325			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.18876		0.00000	100.16744			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond	0.00000	101.37129		0.00000	101.35450			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	8.33500	103.22927		8.22000	103.31424			0.00	0	370,000,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	100.80923		0.00000	100.78649			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	8.29000	100.51324		8.17000	100.54989			0.00	0	0.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.32864		0.00000	100.30915			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.72167		0.00000	100.70039			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	101.50927		0.00000	101.48668			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	101.34968		0.00000	101.32814			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	101.62526		0.00000	101.60229			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.01937		0.00000	99.99946			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.04404		0.00000	100.02219			0.00	0	0.00
ABL18		On 25/09/2015	Spot Bond	0.00000	100.57840		0.00000	100.55749			0.00	0	0.00
ABL19		On 25/09/2018	Spot Bond	0.00000	100.02464		0.00000	99.99934			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	6.05000	133.33012		6.05000	133.29592			0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond	3.25000	124.73874		3.26000	124.70457			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	4.35000	114.78801		4.35000	114.76390			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	5.20000	98.64689		5.20000	98.62383			0.00	0	0.00
ABLI06		On 19/07/2020	Spot Bond	6.22000	101.11848		6.22000	101.09207			0.00	0	0.00
ABLS2A		On 13/07/2016	Spot Bond	11.79500	110.31119		11.69000	110.49338			0.00	0	0.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	102.25123		0.00000	102.21809			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	0.00000	99.87197		0.00000	99.84616			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS4	On 29/03/2019	Spot Bond		0.00000	99.86635		0.00000	99.83920			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	99.85989		0.00000	99.83144			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.85000	108.35425		4.85000	108.33003			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	56.11116		100.00000	55.97523			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.29000	163.95860		2.30000	163.83016			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	156.54431		2.76000	156.51813			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.32000	165.19990		2.33000	165.04214			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.12000	170.61661		2.12000	170.59105			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.79125	72.31669		8.68625	72.56924			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.79125	72.31669		8.68625	72.56924			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	100.03880		0.00000	100.01951			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	90.81000		0.00000	90.81000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	89.63000		0.00000	89.63000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	90.00000		0.00000	90.00000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	86.48000		0.00000	86.48000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	85.83000		0.00000	85.83000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	101.37106		0.00000	101.35187			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	101.25951		0.00000	101.24038			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	85.45000		0.00000	85.45000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		7.83000	102.91103		7.71000	102.97503			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	85.72000		0.00000	85.72000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	88.87000		0.00000	88.87000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN54	On 14/06/2016	Spot Bond		0.00000	85.88000		0.00000	85.88000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	99.98103		0.00000	99.96207			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.86500	108.07778		7.75000	108.22072			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	101.30881		0.00000	101.28819			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	83.06000		0.00000	83.06000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	83.18000		0.00000	83.18000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.85500	100.51550		2.85500	100.49840			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.79000	146.17326		2.79000	146.14871			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.72000	194.76955		2.72000	194.73722			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	95.40000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	81.82000		0.00000	81.82000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		10.09500	86.94757		10.02500	87.29424			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	91.28000		0.00000	91.28000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.40000		0.00000	100.40000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	102.78749		0.00000	102.78749			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	87.71000		0.00000	87.71000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	95.32500		0.00000	95.61500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	108.98000		0.00000	108.84000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		10.06000	105.82933		9.99000	106.31049			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	106.76000		0.00000	106.99000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		10.00500	106.22946		9.93500	106.71350			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		9.57500	85.71606		9.49500	86.06041			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN81	On 05/07/2016	Spot Bond	0.00000		99.39000		0.00000	99.39000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		97.04000		0.00000	97.04000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	10.10000		105.53973		10.03000	106.01880			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		88.01000		0.00000	88.01000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.31262		0.00000	100.29166			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		101.12237		0.00000	101.10113			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	9.09500		102.80726		8.99000	103.13274			0.00	0	0.00
ABS5	On 01/05/2015	Spot Bond	7.52500		104.11570		7.41000	104.21496			0.00	0	510,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.62500		96.04133		9.53500	96.41306			0.00	0	0.00
ABS7	On 11/09/2026	Spot Bond	10.26000		90.21131		10.19000	90.63936			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	8.22500		102.27403		8.11000	102.46080			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	2.30000		129.31617		2.30000	129.29619			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.36000		264.11527		2.37000	263.87005			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.54000		124.52460		1.54000	124.50788			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.37000		124.34706		2.37000	124.32755			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		46.63649		100.00000	46.52101			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	12.02500		102.32744		11.91000	102.44837			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.89739		0.00000	100.87085			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		3.57001		100.00000	3.56137			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.92035		0.00000	100.89313			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL036	On 20/08/2015	Spot Bond		0.00000	101.24547		0.00000	101.20860			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	21.27895		100.00000	21.22740			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.87442		0.00000	100.84857			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	62.03429		11.00000	62.01656			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	13.61853		100.00000	13.58553			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	100.04178		0.00000	100.10693			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.05520		0.00000	100.11795			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.03579		0.00000	100.10201			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.03984		0.00000	100.10534			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.04162		0.00000	100.10680			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	101.21046		0.00000	101.18790			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	101.21046		0.00000	101.18790			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	101.21758		0.00000	101.19489			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond		0.00000	100.03257		0.00000	100.09937			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	101.21758		0.00000	101.19489			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	101.20334		0.00000	101.18091			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	88.15115		0.00000	88.13249			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond		0.00000	100.03023		0.00000	100.09743			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	99.99967		0.00000	99.97990			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	100.03747		0.00000	100.10340			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL096	On 20/06/2020	Spot Bond	0.00000	100.04130		0.00000	100.10650			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.04290		0.00000	100.10780			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.03967		0.00000	100.10515			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.03259		0.00000	100.09939			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	10.08000	99.81597		9.99000	100.17756			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	101.14447		0.00000	101.12292			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.83522		0.00000	101.81586			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	81.74626		0.00000	81.72620			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	165.28127		0.00000	164.33205			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	165.28127		0.00000	164.42118			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.03575		0.00000	100.10196			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.70187		0.00000	100.68228			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.70187		0.00000	100.68228			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.55396		0.00000	100.53396			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.03166		0.00000	100.09861			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.03069		0.00000	100.09781			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	101.08656		0.00000	101.15673			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.47641		0.00000	100.45524			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	101.08675		0.00000	101.15695			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	101.19964		0.00000	101.17733			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	101.83641		0.00000	101.81464			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.08883		0.00000	100.15601			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL143		On 20/12/2016	Spot Bond	0.00000	102.14369		0.00000	102.21384			0.00	30,000,000	7,500,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	99.93465		0.00000	100.00152			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.03626		0.00000	100.10238			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.03384		0.00000	100.10044			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.02085		0.00000	100.08977			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.01807		0.00000	100.08747			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.02348		0.00000	100.09193			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.03352		0.00000	100.10017			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.02781		0.00000	100.09548			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.02135		0.00000	100.09017			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.02315		0.00000	100.09166			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.16280		10.23000	100.13565			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.02476		0.00000	100.09295			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.02217		0.00000	100.09085			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.06529		0.00000	100.12631			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	114.74714		0.00000	113.68830			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	10.15500	101.13961		10.06000	101.48863			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.03296		0.00000	100.09970			0.00	0	200,000,000.00
ACL169		On 20/06/2017	Spot Bond	1.75000	111.12801		1.75000	111.06591			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.02299		0.00000	100.09152			0.00	0	0.00

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	100.02311	0.00000	100.09159				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.12392	0.00000	100.10325				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.12788	0.00000	100.10655				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.11995	0.00000	100.09994				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.12709	0.00000	100.10589				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.75869	0.00000	100.82781				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	102.13247	0.00000	102.20304				0.00	0	500,000,000.00
ACL182	On 20/06/2017	Spot Bond	0.00000	102.08453	0.00000	102.15647				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.12868	0.00000	100.10721				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	101.44104	0.00000	101.42090				0.00	150,000,000	75,000,000.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.12709	0.00000	100.10589				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.03003	0.00000	100.09728				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.03681	0.00000	100.10282				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.03890	0.00000	100.10454				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.02199	0.00000	100.09068				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.02445	0.00000	100.09270				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.03948	0.00000	100.10502				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.13152	0.00000	100.10958				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.14053	0.00000	100.11709				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.12472	0.00000	100.10391				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.13927	0.00000	100.11603				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	102.65217	0.00000	102.63084				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.14053	0.00000	100.11709				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	91.89974	0.00000	91.88156				0.00	0	0.00

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	100.13422	0.00000	100.11182				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.13422	0.00000	100.11182				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	122.31900	0.00000	119.92467				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	123.18983	0.00000	120.77830				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.11678	0.00000	100.09729				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.11567	0.00000	100.09637				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.62116	0.00000	100.60281				0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.11869	0.00000	100.09889				0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.11916	0.00000	100.09928				0.00	5,000,000,000	5,300,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.12392	0.00000	100.10325				0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.11694	0.00000	100.09743				0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.11678	0.00000	100.09729				0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.03432	0.00000	100.10079				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.98085	0.00000	100.95974				0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	101.17344	0.00000	101.15183				0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond	0.00000	100.47314	0.00000	100.45682				0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.47870	0.00000	100.46219				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	9.40133	100.00000	9.37779				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.62073	0.00000	100.60144				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.68703	0.00000	100.66570				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.73114	0.00000	100.70846				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	101.16719	0.00000	101.14769				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.30015	0.00000	101.27858				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2C1	On 18/10/2015	Spot Bond	0.00000		101.47733		0.00000	101.45300			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		101.12624		0.00000	101.10677			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.73000		98.86298		8.62500	99.02969			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		101.49771		0.00000	101.47238			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		101.76986		0.00000	101.74021			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	9.13500		98.07300		9.04000	98.41804			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.70000		116.48376		9.63000	116.90439			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		65.77774		100.00000	67.93204			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.71500		106.09761		7.60000	106.28887			0.00	0	3,400,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		64.78910		100.00000	64.62865			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		16.22516		100.00000	16.18904			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.04000		153.22630		3.04000	153.19953			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.32271		0.00000	100.30248			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.33280		0.00000	100.31524			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		102.70239		0.00000	102.68611			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		101.17306		0.00000	101.15489			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		100.03626		0.00000	100.01812			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.68998		0.00000	100.66280			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.11067		0.00000	100.09221			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		100.13995		0.00000	100.11993			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAR001	On 12/06/2018	Spot Bond	0.00000	100.26451	0.00000	100.24550				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.10883	0.00000	100.09067				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.10723	0.00000	100.08934				0.00	0	10,000,000,000.00
BAW10	On 01/10/2016	Spot Bond	0.00000	99.94275	0.00000	99.92357				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.62500	100.47135	9.53000	100.78906				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.61358	0.00000	101.59572				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	102.16563	0.00000	102.14792				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.39859	0.00000	101.38069				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.41141	0.00000	100.39154				0.00	200,000,000	200,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.42368	0.00000	100.40322				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	10.15000	100.07003	10.07000	100.41911				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.82500	105.18860	7.71000	105.33456				0.00	0	25,000,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	99.84769	0.00000	99.82550				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	99.86195	0.00000	99.84177				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	8.27000	100.06481	8.15000	100.10275				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.54500	100.97108	9.44000	101.25591				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.62600	100.82124	11.51012	100.91513				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.49546	99.83349	11.39629	99.88526				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.55055	99.76081	11.44982	99.81476				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	99.86244	0.00000	99.83463				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.59994	99.62321	11.49814	99.68735				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.55958	97.52406	12.45694	97.79229				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	99.85913	0.00000	99.83066				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA10	On 31/12/2015	Spot Bond	0.00000	99.85913	0.00000	99.83066		0.00		0	0.00	
BAYA11	On 31/03/2016	Spot Bond	0.00000	99.85921	0.00000	99.83074		0.00		0	0.00	
BAYA12	On 31/03/2016	Spot Bond	11.87600	98.92291	11.76012	99.01422		0.00		0	0.00	
BAYA13	On 31/03/2016	Spot Bond	11.77417	99.55722	11.66466	99.64088		0.00		0	0.00	
BAYA14	On 30/09/2015	Spot Bond	11.49546	99.83349	11.39629	99.88526		0.00		0	0.00	
BAYA15	On 30/06/2016	Spot Bond	11.74534	99.59018	11.63309	99.69114		0.00		0	0.00	
BAYA16	On 30/09/2016	Spot Bond	10.93722	99.13796	10.83487	99.24084		0.00		0	0.00	
BAYA17	On 30/09/2016	Spot Bond	0.00000	99.86647	0.00000	99.83946		0.00		0	0.00	
BAYA18	On 31/12/2016	Spot Bond	0.00000	99.86081	0.00000	99.83302		0.00		0	0.00	
BAYA19	On 31/12/2016	Spot Bond	0.00000	99.86081	0.00000	99.83302		0.00		0	0.00	
BAYA20	On 30/09/2014	Spot Bond	0.00000	99.86832	0.00000	99.84203		0.00		0	0.00	
BAYA22	On 30/09/2015	Spot Bond	0.00000	97.70526	0.00000	97.70526		0.00		0	0.00	
BAYA23	On 30/06/2017	Spot Bond	11.03596	99.00465	10.97827	99.06829		0.00		0	0.00	
BAYA24	On 30/06/2017	Spot Bond	12.32000	96.58351	12.21500	96.82481		0.00		0	0.00	
BAYA25	On 30/06/2017	Spot Bond	0.00000	97.06739	0.00000	97.06739		0.00		0	0.00	
BAYA26	On 30/09/2017	Spot Bond	12.24500	94.16136	12.14000	94.41650		0.00		0	0.00	
BAYA27	On 30/09/2017	Spot Bond	0.00000	97.77593	0.00000	97.77593		0.00		0	0.00	
BAYA29	On 31/12/2015	Spot Bond	0.00000	99.87929	0.00000	99.85482		0.00		0	0.00	
BAYA30	On 31/12/2015	Spot Bond	9.28000	99.87267	9.28000	99.84721		0.00		0	0.00	
BAYA31	On 31/12/2018	Spot Bond	0.00000	99.86285	0.00000	99.83548		0.00		0	0.00	
BAYA32	On 31/03/2018	Spot Bond	12.02500	96.60140	11.93000	96.74942		0.00		0	0.00	
BAYA33	On 31/03/2018	Spot Bond	0.00000	99.86695	0.00000	99.84039		0.00		0	0.00	
BAYA34	On 31/03/2018	Spot Bond	0.00000	99.86354	0.00000	99.83629		0.00		0	0.00	
BAYA35	On 31/03/2018	Spot Bond	0.00000	99.86354	0.00000	99.83629		0.00		1,000,000,000	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
BAYA36	On 31/03/2018	Spot Bond		0.00000	97.53409		0.00000	97.53409			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	99.86860		0.00000	99.84236			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	99.89908		0.00000	99.87891			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	99.86884		0.00000	99.84237			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	99.91577		0.00000	99.89854			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	97.68173		0.00000	97.68173			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	99.86884		0.00000	99.84237			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	99.86832		0.00000	99.84203			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.62600	100.76535		14.51012	100.84918			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.92026	98.55243		15.81891	98.73306			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.82959	98.92546		14.72471	99.03975			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	99.81916		0.00000	99.78308			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	99.81916		0.00000	99.78308			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	99.81916		0.00000	99.78308			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	99.81234		0.00000	99.77489			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	99.84306		0.00000	99.81173			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	14.68970		100.00000	14.66183			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	18.45973		100.00000	18.41402			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	16.80044		100.00000	16.75883			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.37063		100.00000	10.34496			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.39522		100.00000	10.36919			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	12.53860		100.00000	12.50755			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	10.86448		100.00000	10.83758			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ01U	On 15/04/2014	Spot Bond	100.00000		100.30389		100.00000	100.04404			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		101.04876		0.00000	101.03172			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		99.85934		0.00000	99.83087			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		99.85600		0.00000	99.82686			0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000		92.63959		100.00000	92.40506			0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000		87.11217		100.00000	86.90476			0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000		83.52403		100.00000	83.33333			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.26000		170.89715		2.27000	170.79547			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.62000		136.66836		8.55000	137.93537			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.62000		137.05201		8.55000	138.31062			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	9.00500		96.55684		8.93500	97.06036			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		101.05416		0.00000	101.03025			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.40331		0.00000	100.38197			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.02591		0.00000	100.09389			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		89.46078		100.00000	89.24205			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.71500		94.68097		8.62000	94.96464			6,797,700,000,000.00	780,000,000	1,165,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.97376		0.00000	101.95645			0.00	0	200,000,000.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.14000		0.00000	101.12064			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.16618		0.00000	101.14640			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		101.25341		0.00000	101.23226			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		101.34062		0.00000	101.31809			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		101.58434		0.00000	101.55795			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		15.72982		100.00000	15.69087			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		101.03474		0.00000	101.01614			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A2	On 30/10/2016	Spot Bond	0.00000		101.08709		0.00000	101.06753			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		101.10952		0.00000	101.08954			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		101.11699		0.00000	101.09688			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		101.20667		0.00000	101.18491			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		101.32615		0.00000	101.30220			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		9.84493	100.00000	9.82055				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		9.84493	100.00000	9.82055				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.16970		0.00000	100.15054			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.18307		0.00000	100.16243			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.18672		0.00000	100.16567			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	9.09500		99.50458	8.99000	99.74800				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.19764		0.00000	100.17539			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.21693		0.00000	100.19252			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		8.82220	100.00000	8.80083				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		8.82220	100.00000	8.80083				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.76000		102.56849	6.64000	102.59407			18,990,192,000,000.00	2,809,200,000	2,953,108,000.00	
BID04	On 23/11/2017	Spot Bond	0.00000		101.15085		0.00000	101.13307			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000		99.66830		0.00000	99.65322			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000		97.69191		0.00000	97.67442			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000		99.26067		0.00000	99.24494			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000		98.87387		0.00000	98.85801			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000		97.16035		0.00000	97.14282			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.56234		0.00000	100.54519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.65604	0.00000	100.63604				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.55162	0.00000	100.53445				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.58087	0.00000	100.56281				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.63400	0.00000	100.61430				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.85431	0.00000	100.82784				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	101.22441	0.00000	101.18703				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	38.33270	100.00000	38.23983				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	14.79286	100.00000	14.75623				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.15686	0.00000	100.13722				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.71552	0.00000	100.69499				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	8.09000	107.98072	7.97000	108.02872				0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	10.19500	114.31284	10.09000	114.53021				0.00	0	20,700,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	101.53993	0.00000	101.51050				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	101.18142	0.00000	101.16340				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.84500	105.30643	9.74000	105.47683				0.00	0	641,700,000.00
CBL12	On 06/09/2018	Spot Bond	11.93500	98.52429	11.84000	98.81048				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	101.41985	0.00000	101.39205				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.18500	99.37957	12.09000	99.68380				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.92543	0.00000	100.90527				0.00	2,000,000,000	1,000,000,000.00
CBL16	On 18/05/2017	Spot Bond	10.08500	101.61100	9.98000	101.85854				0.00	0	1,800,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.83053	0.00000	100.80265				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.62500	94.91586	12.53000	95.23528				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	101.04472	0.00000	101.02436				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.33222	0.00000	100.30405				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL21	On 06/05/2016	Spot Bond	0.00000		100.94497	0.00000	100.92537				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.90000		92.75723	10.82000	93.05762				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.45000		115.54709	10.38000	115.95918				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.30000		111.47307	10.23000	111.90452				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.64000		110.48060	9.57000	110.95429				0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.48262	0.00000	100.45238				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.44500		99.25289	12.34000	99.40082				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.95445	0.00000	100.93007				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		99.97283	0.00000	99.94600				0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		101.16663	0.00000	101.13809				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		102.24458	0.00000	102.20713				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		102.58637	0.00000	102.54337				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.48856	0.00000	100.46389				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.59307	0.00000	100.56978				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		101.21257	0.00000	101.17669				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		101.19978	0.00000	101.16427				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		101.26739	0.00000	101.22987				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.90322	0.00000	100.88061				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		96.87328	100.00000	96.63170				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		96.87328	100.00000	96.63170				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		96.87328	100.00000	96.63170				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.03582	0.00000	100.10204				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN172	On 30/04/2014	Spot Bond	100.00000		96.87328		100.00000	96.63170			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.21677		0.00000	101.28741			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.23868		0.00000	100.21184			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		102.31498		10.11000	102.28712			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.23868		0.00000	100.21184			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		101.46780		0.00000	101.44775			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		114.90742		2.76000	114.88817			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		106.55118		0.00000	106.55118			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		114.77893		3.14000	114.75856			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.57281		8.25000	100.55072			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.23868		0.00000	100.21184			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.23868		0.00000	100.21184			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		114.39499		3.10000	114.37492			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		114.36709		2.40000	114.34917			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.08971		0.00000	100.14630			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		101.62573		0.00000	101.60863			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		101.26740		0.00000	101.24816			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.92500		102.82601		8.81000	103.05880			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		101.30276		0.00000	101.28308			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		101.28310		0.00000	101.26369			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		101.21613		0.00000	101.19525			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		101.22910		0.00000	101.20863			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN221		On 20/10/2016	Spot Bond	8.97500	102.97510		8.86000	103.20856			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.97500	102.97510		8.86000	103.20856			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	105.00853		0.00000	105.00853			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	105.98220		0.00000	105.98220			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	9.02500	101.71604		8.91000	101.96174			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.03907		0.00000	100.10471			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.05299		0.00000	100.11614			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	101.18872		0.00000	101.16960			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	101.18872		0.00000	101.16960			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	87.60915		100.17539	87.41504			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.25677		0.00000	100.22793			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.78632		0.00000	100.76666			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.04109		0.00000	100.10640			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.58515		0.00000	100.56541			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.62322		0.00000	100.60220			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	100.76017		9.35000	100.73474			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	100.76017		9.35000	100.73474			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.56571		0.00000	100.54598			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.56728		0.00000	100.54749			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	91.49475		0.00000	91.49475			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.96269		0.00000	100.93027			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.22888		0.00000	100.20942			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.94416		0.00000	100.91236			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.98179		0.00		0	0.00	
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.98179		0.00		0	0.00	
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.98179		0.00		0	0.00	
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.98179		0.00		0	0.00	
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.98179		0.00		0	0.00	
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.98130		0.00		0	0.00	
CLN256	On 26/03/2017	Spot Bond	0.00000	99.99980	0.00000	99.98030		0.00		0	0.00	
CLN257	On 26/03/2017	Spot Bond	0.00000	99.99980	0.00000	99.98030		0.00		0	0.00	
CLN258	On 26/03/2017	Spot Bond	0.00000	99.99980	0.00000	99.98030		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000	99.99980	0.00000	99.98030		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	99.99980	0.00000	99.98030		0.00		0	0.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	99.99980	0.00000	99.98016		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	9.95500	98.82115	9.86000	99.16009		0.00		0	0.00	
CLN264	On 18/08/2014	Spot Bond	0.00000	100.66871	0.00000	100.64968		0.00		0	0.00	
CLN268	On 30/04/2017	Spot Bond	0.00000	101.10779	0.00000	101.08682		0.00		0	0.00	
CLN269	On 20/06/2017	Spot Bond	0.00000	100.05778	0.00000	100.12009		0.00		0	0.00	
CLN270	On 24/02/2017	Spot Bond	0.00000	100.88545	0.00000	100.85527		0.00		0	0.00	
CLN272	On 20/06/2017	Spot Bond	0.00000	100.12234	0.00000	100.10193		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	100.12155	0.00000	100.10126		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.03019	0.00000	100.09742		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.59272	0.00000	100.57284		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.68342	0.00000	100.65961		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.02987	0.00000	100.09716		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	103.58860	0.00000	103.65781		0.00		0	0.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN280		On 07/06/2017	Spot Bond	0.00000	100.39574	0.00000	100.37480			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.03668	0.00000	100.01847			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	99.98173	0.00000	99.96348			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.11837	0.00000	100.09862			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.13659	0.00000	100.11380			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.13659	0.00000	100.11380			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.13659	0.00000	100.11380			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.13659	0.00000	100.11380			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.90702	0.00000	100.88640			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.53498	0.00000	100.51405			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.27471	0.00000	100.25276			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	99.99969	0.00000	99.97710			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	102.36990	0.00000	102.35313			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	99.88807	0.00000	99.86534			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	99.99970	0.00000	99.97738			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	99.73604	0.00000	99.71282			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.04831	0.00000	100.11231			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	99.88813	0.00000	99.86540			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	99.88813	0.00000	99.86540			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	99.88199	0.00000	99.85842			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	125.04703	0.00000	125.04703			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	101.60154	0.00000	101.66978			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	125.95324	0.00000	125.95324			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN304	On 20/12/2017	Spot Bond	0.00000	124.41485	0.00000	124.41485				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	125.32175	0.00000	125.32175				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	121.58094	0.00000	121.58094				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	122.05088	0.00000	122.05088				0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	125.51231	0.00000	125.51231				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.90305	0.00000	100.87997				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.37500	93.52619	11.30500	93.85183				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.89500	90.22338	11.82500	90.55003				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	99.88745	0.00000	99.86498				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.14243	0.00000	100.11866				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.88161	0.00000	100.85908				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	101.16062	0.00000	101.13934				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	101.23892	0.00000	101.21547				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	103.53633	8.80500	103.51169				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.12472	0.00000	100.10391				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	101.03003	0.00000	101.00896				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	118.73936	0.00000	118.73936				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.13058	0.00000	100.10879				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.13295	0.00000	100.11077				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.14212	0.00000	100.11840				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.13145	0.00000	100.10952				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.18220	0.00000	100.15179				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.18220	0.00000	100.15179				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.18220	0.00000	100.15179				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN332	On 20/06/2018	Spot Bond	0.00000	100.05536	0.00000	100.11811				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.03445	0.00000	100.01732				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	101.04300	0.00000	101.02543				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	99.88745	0.00000	99.86498				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	107.67056	0.00000	107.67056				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	107.77291	0.00000	107.77291				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	100.03758	0.00000	100.01879				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	101.10325	0.00000	101.08149				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.16522	0.00000	100.13765				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	99.88677	0.00000	99.86416				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.09606	0.00000	100.15154				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.06163	0.00000	100.12320				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.02447	0.00000	100.09272				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.13770	0.00000	100.11471				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	101.09093	0.00000	101.06939				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.88608	0.00000	100.86548				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	100.03732	0.00000	100.01865				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	99.89019	0.00000	99.86826				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	101.02631	0.00000	101.00650				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	100.77427	0.00000	100.74785				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	100.77427	0.00000	100.74785				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.50948	0.00000	100.48932				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.18756	0.00000	100.15625				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN355	On 24/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond	0.00000		100.83390		0.00000	100.80547			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000		100.80608		0.00000	100.77860			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		101.06788		0.00000	101.04638			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		101.05466		0.00000	101.03354			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.11328		0.00000	100.09438			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		100.11182		10.55000	100.00000			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.55500		100.08140		10.48500	100.39682			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.12164		0.00000	100.10135			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		101.22667		0.00000	101.20109			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.69500		101.72534		12.62500	101.98525			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		101.12192		0.00000	101.09528			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.72500		101.33661		12.65500	101.57092			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	11.15500		100.92566		11.08500	101.16597			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.78106		0.00000	100.75450			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.46305		0.00000	100.44073			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.22735		0.00000	100.20204			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		38.56601		7.01000	38.55886			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		144.29809		0.00000	145.14751			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	9.00500		130.20332		8.93500	130.65394			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.62000		136.66836		8.55000	137.93537			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.62000		137.05201		8.55000	138.31062			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		89.01041		0.00000	88.99126			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF02	On 20/10/2015	Spot Bond	0.00000	88.91644	0.00000	88.89713				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.53287	0.00000	101.51083				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.53287	0.00000	101.51083				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.04065	0.00000	100.10600				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.03160	0.00000	100.09858				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.03345	0.00000	100.10010				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.53088	0.00000	0.00000				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.12709	0.00000	100.10589				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	101.16062	0.00000	101.13934				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.11535	0.00000	100.09611				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.64232	0.00000	100.61914				0.00	0	200,000,000.00
COJ02	On 15/09/2016	Spot Bond	9.47500	103.52632	9.36000	103.65703				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.54500	100.87110	9.44000	101.19852				0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.81000	111.68680	10.73000	112.14035				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.82500	106.23992	8.71000	106.39778				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.40000	101.94114	10.32000	102.30951				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.68500	90.82786	10.61500	91.17767				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.35000	91.80495	11.28000	92.23519				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.35000	89.67617	11.28000	90.09031				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.51454	0.00000	100.49444				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.52540	0.00000	100.50491				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.45332	0.00000	100.43317				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.99060	0.00000	100.97131				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL018	On 07/04/2014	Spot Bond	0.00000	102.88261		0.00000	102.86668			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000	102.45540		0.00000	102.43966			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.72000	98.53223		11.64000	98.93074			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.39399		100.00000	10.36880			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.98770		0.00000	100.97029			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.82000	94.13873		8.71500	94.41686			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.45782		0.00000	100.44155			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.35984		0.00000	100.34359			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.31910		0.00000	100.29913			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000	100.85820		0.00000	100.84137			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	102.15912		0.00000	102.12584			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.16491		0.00000	100.13739			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	102.17820		0.00000	102.15024			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	102.29025		0.00000	102.26089			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.70500	118.77112		7.59000	119.00009			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	9.12000	102.68149		9.03000	103.06349			27,360,000,000.00	3,000,000	3,178,700,000.00
DV23	On 27/02/2023	Spot Bond	9.43500	104.08971		9.36500	104.48987			28,305,000,000.00	3,000,000	3,495,600,000.00
DV24	On 18/02/2024	Spot Bond	9.54500	101.86137		9.47500	102.28140			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.94000	102.21537		9.88500	102.61624			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	100.26302		0.00000	100.24654			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.27683		0.00000	100.25951			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.62061		0.00000	100.60281			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.14280		0.00000	100.12458			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.71000	124.94726		8.62000	125.41413			0.00	0	1,800,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EDC01	On 04/04/2016	Spot Bond	0.00000		103.76815	0.00000	103.74504				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		131.90605	0.10000	131.89356				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.22000		116.17102	2.22000	116.15327				0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.23000		103.61456	2.23000	103.59868				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.34000		102.22081	2.34000	102.20485				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	10.30000		102.82352	10.22000	103.16490			10,300,000,000,000.00	1,000,000,000	700,000,000.00	
EMM02	On 11/03/2021	Spot Bond	10.15000		103.22337	10.07000	103.59636				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.40000		101.76299	10.33000	102.16111				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.79000		95.94531	10.73500	96.14849			7,876,700,000,000.00	730,000,000	730,000,000.00	
EPF001	On 19/08/2015	Spot Bond	0.00000		100.67774	0.00000	100.65830				0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.23182	0.00000	100.21384				0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.82812	0.00000	100.81059				0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.59822	0.00000	100.58068				0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.58548	0.00000	100.56782				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		82.57919	100.00000	82.39278				0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000		97.18598	100.00000	96.93485				0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000		87.95181	100.00000	87.74038				0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000		68.48030	100.00000	68.35206				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		129.33207	3.00000	129.30956				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS02	On 01/07/2015	Spot Bond	11.88500	104.13758		11.77000	104.23808			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	103.65594		0.00000	103.63661			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	101.22428		0.00000	101.20147			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	101.60041		0.00000	101.57778			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.54500	97.89877		10.45000	98.16624			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	99.81841		0.00000	99.79773			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.53100		0.00000	100.51000			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.82648		0.00000	100.80403			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.76133		0.00000	100.74065			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.73712		0.00000	100.71672			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.84148		0.00000	100.81862			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.81143		0.00000	100.78899			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.70613		0.00000	100.68696			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.72628		0.00000	100.70655			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.68253		0.00000	100.66362			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.71232		0.00000	100.69260			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.67657		0.00000	100.65782			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.70140		0.00000	100.68197			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.30500	101.13571		7.19000	101.27049			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.35000	107.02993		8.25500	107.33500			26,720,000,000.00	3,200,000	6,710,251,000.00
ES23	On 25/01/2023	Spot Bond	8.97000	107.82674		8.90000	108.24002			10,564,866,000,000.00	1,177,800,000	1,696,300,000.00
ES26	On 02/04/2026	Spot Bond	9.21000	90.08942		9.14000	90.53738			53,418,000,000.00	5,800,000	30,181,100,000.00
ES33	On 15/09/2033	Spot Bond	9.75500	80.72149		9.71000	81.03105			95,678,991,000,000.00	9,808,200,000	76,832,600,000.00
ES42	On 25/04/2042	Spot Bond	9.94500	89.95710		9.90000	90.30745			7,359,300,000,000.00	740,000,000	36,140,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.59908		0.00000	100.57888			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		101.23052		0.00000	101.21078			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		99.99977		0.00000	99.98081			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.46224		0.00000	100.44419			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		101.24335		0.00000	101.22548			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.27575		0.00000	100.25737			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.67545		100.00000	11.64622			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.36223		100.00000	11.33378			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.17527		0.00000	100.15577			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.18243		0.00000	100.16212			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.19671		0.00000	100.17481			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.21095		0.00000	100.18747			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.12500		101.08626		7.01000	101.12080			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	10.02500		96.54941		9.93000	96.86370			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.28408		0.00000	100.26626			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.28401		0.00000	100.26619			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		101.11359		0.00000	101.09271			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		102.36971		0.00000	102.35084			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.82500		103.71018		11.73000	104.01730			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		98.57879		0.00000	98.55236			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.47000		123.47812		2.47000	123.45841			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.39000		263.50413		2.40000	263.25934			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.56500		103.35360		2.56500	103.33683			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI28	On 31/03/2028	Spot Bond	2.77000	146.51417		2.77000	146.48965			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.61000	197.89295		2.61000	197.86066			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	8.13500	107.69103		8.02000	107.83247			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.95800	59.26342		7.96000	59.24154			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48400	37.39296		9.48400	37.38304			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000	36.11030		9.72000	36.10052			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	102.97918		0.00000	102.95334			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.92804		0.00000	100.89678			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.90224		0.00000	100.87185			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.90224		0.00000	100.87185			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.60395		0.00000	100.57700			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.88692		0.00000	100.85704			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.05697		0.00000	100.11943			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.24905		0.00000	100.22107			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.03588		0.00000	100.10210			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.04919		0.00000	100.11304			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	103.35047		0.00000	103.33187			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.24543		0.00000	100.21785			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.14053		0.00000	100.11709			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.13375		0.00000	100.11143			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.15600		0.00000	100.12996			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	100.13817		0.00000	100.11512			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.14716		0.00000	100.12260			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.18211		0.00000	100.15171			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.17664		0.00000	100.14716			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC143	On 20/09/2017	Spot Bond	100.09221	13.79048	100.09221	13.75705				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.12504	0.00000	100.10418				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	111.49602	0.00000	111.10760				0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.05602	0.00000	100.11860				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.07453	0.00000	100.13382				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.82960	0.00000	100.80165				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	106.39960	0.00000	106.31694				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.04585	0.00000	100.11028				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	100.04750	0.00000	100.11164				0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.03470	0.00000	100.10112				0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.13105	0.00000	100.10919				0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.17273	0.00000	100.14390				0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.27230	0.00000	100.25405				0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.25399	0.00000	100.23573				0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.12868	0.00000	100.10721				0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	54.12990	13.22500	54.11077				0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.12107	0.00000	100.10087				0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.12123	0.00000	100.10100				0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.08781	0.00000	100.14480				0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.12694	0.00000	100.10576				0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.81000	91.77210	3.81000	91.75411				0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.13264	0.00000	100.11050				0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.13264	0.00000	100.11050				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC172	On 21/02/2018	Spot Bond		0.00000	100.69564		0.00000	100.67368			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	99.88745		0.00000	99.86498			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	98.16400		0.00000	98.14228			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	99.69006		0.00000	99.70221			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.12472		0.00000	100.10391			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.12170		0.00000	100.10140			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	101.18865		0.00000	101.16334			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.14322		0.00000	100.11932			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.87661		0.00000	100.85623			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	101.17575		0.00000	101.15072			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	101.25964		0.00000	101.23547			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.16491		0.00000	100.13739			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.12979		0.00000	100.10814			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.16476		0.00000	100.13726			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.12027		0.00000	100.10021			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	101.09060		0.00000	101.05346			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.13105		0.00000	100.10919			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.13105		0.00000	100.10919			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.22539		0.00000	100.20622			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	101.32790		0.00000	101.30523			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.04627		0.00000	100.11061			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.04551		0.00000	100.10999			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.35498		0.00000	100.33268			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC57	On 20/06/2014	Spot Bond	0.00000	100.02538	0.00000	100.09349		0.00		0	0.00	
FRC61	On 28/07/2017	Spot Bond	0.00000	101.11955	0.00000	101.09808		0.00		0	0.00	
FRC66	On 31/01/2022	Spot Bond	3.71000	113.25847	3.71000	113.23656		0.00		0	0.00	
FRC67	On 20/09/2016	Spot Bond	0.00000	100.04810	0.00000	100.11212		0.00		0	0.00	
FRC68	On 20/09/2016	Spot Bond	0.00000	100.04955	0.00000	100.11331		0.00		0	0.00	
FRC69	On 31/01/2022	Spot Bond	3.69000	113.41544	3.69000	113.39358		0.00		0	0.00	
FRC70	On 20/09/2014	Spot Bond	1.88000	121.81860	1.88000	121.80117		0.00		0	0.00	
FRC71	On 31/01/2022	Spot Bond	3.71000	113.25847	3.71000	113.23656		0.00		0	0.00	
FRC72	On 31/01/2017	Spot Bond	2.86000	120.11682	2.86000	120.09636		0.00		0	0.00	
FRC74	On 20/09/2016	Spot Bond	2.93000	125.35094	2.93000	125.32943		0.00		0	0.00	
FRC76	On 28/07/2017	Spot Bond	0.00000	101.27771	0.00000	101.25344		0.00		0	0.00	
FRC78	On 15/06/2016	Spot Bond	0.00000	97.56460	0.00000	97.57581		0.00		0	0.00	
FRC79	On 15/06/2016	Spot Bond	0.00000	100.27364	0.00000	100.24291		0.00		0	0.00	
FRC82	On 15/06/2016	Spot Bond	0.00000	100.27845	0.00000	100.24719		0.00		0	0.00	
FRC83	On 20/12/2016	Spot Bond	0.00000	100.02930	0.00000	100.09668		0.00		0	0.00	
FRC84	On 20/12/2016	Spot Bond	0.00000	100.04717	0.00000	100.11136		0.00		0	0.00	
FRC85	On 20/12/2014	Spot Bond	0.00000	106.19991	0.00000	105.80052		0.00		0	0.00	
FRC86	On 20/12/2016	Spot Bond	0.00000	100.07106	0.00000	100.13099		0.00		0	0.00	
FRC87	On 20/12/2016	Spot Bond	0.00000	100.06494	0.00000	100.12596		0.00		0	0.00	
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.13469	0.00000	100.11222		0.00		0	0.00	
FRC95	On 15/06/2016	Spot Bond	0.00000	100.25436	0.00000	100.22578		0.00		0	0.00	
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.13453	0.00000	100.11209		0.00		0	0.00	
FRC97	On 20/03/2015	Spot Bond	0.00000	104.64352	0.00000	104.61941		0.00		0	0.00	
FRC98	On 15/06/2016	Spot Bond	0.00000	93.81237	0.00000	93.81797		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC99	On 24/02/2017	Spot Bond		0.00000	92.26065		0.00000	92.22327			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.21730		0.00000	100.19881			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.44647		100.00000	8.42600			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	14.26081		100.00000	14.22626			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		5.00000	141.21680		5.00000	141.18488			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	101.90967		0.00000	101.89351			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	101.87591		0.00000	101.85924			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	103.22849		0.00000	103.21300			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	103.21525		0.00000	103.20014			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	102.80539		0.00000	102.79118			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	102.18482		0.00000	102.16844			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.10883		0.00000	100.09067			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		0.00000	86.22700		0.00000	86.21325			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.79000	119.40732		2.80000	119.16870			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	101.09267		0.00000	101.07406			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	101.78053		10.38000	101.75156			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	101.78053		10.38000	101.75156			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond		0.00000	101.14285		0.00000	101.14285			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond		0.00000	100.80042		0.00000	100.78381			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	101.28085		0.00000	101.25712			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.93000	96.54971		2.94000	96.36090			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.92000	189.24572		2.92000	189.21327			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.90000	97.06848		2.91000	96.87855			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS36	On 07/12/2023	Spot Bond	2.90000	253.37212		2.91000	253.13486			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.40000	263.30078		2.41000	263.05615			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	3.12000	249.14784		3.13000	248.91376			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.84000	120.32259		2.84000	120.30217			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	101.06074		0.00000	101.04065			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.37000	120.54494		2.37000	120.52603			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	101.27004		0.00000	101.24893			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	101.49164		0.00000	101.47104			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	101.02481		0.00000	101.00439			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.77000	95.61291		2.78000	95.40135			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	14.77282		104.97509	14.73544			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	18.68840		101.07593	18.64269			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	11.36768		100.44759	11.34003			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.22639		0.00000	100.20894			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	17.20034		100.76967	17.15838			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.44000	104.52630		2.44000	104.50974			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	99.92164		0.00000	99.90598			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.52500	103.75209		2.52500	103.73537			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.36911		0.00000	98.36802			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.55500	103.45306		2.55500	103.43630			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.58519		0.00000	100.56240			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.60000	328.49975		2.61000	328.19357			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS92		On 21/06/2014	Spot Bond	0.00000	100.03094		0.00000	100.01546			0.00	0	0.00
FRS93		On 11/08/2014	Spot Bond	0.00000	100.93190		0.00000	100.91079			0.00	0	0.00
FRS94		On 08/08/2018	Spot Bond	0.00000	100.87830		0.00000	100.85842			0.00	0	0.00
FRS95		On 11/08/2014	Spot Bond	0.00000	100.83637		0.00000	100.81745			0.00	0	0.00
FRS96		On 24/08/2018	Spot Bond	0.00000	100.54977		0.00000	100.52916			0.00	0	0.00
FRS97		On 29/08/2018	Spot Bond	0.00000	100.48103		0.00000	100.46197			0.00	0	0.00
FRS98		On 21/11/2017	Spot Bond	0.00000	100.86485		0.00000	100.83805			0.00	0	0.00
FRS99		On 09/10/2014	Spot Bond	0.00000	101.47177		0.00000	101.45085			0.00	0	0.00
FRX14		On 01/09/2014	Spot Bond	6.44000	101.40521		6.32000	101.43970			0.00	0	120,000,000.00
FRX15		On 14/03/2015	Spot Bond	7.09500	101.80210		6.98000	101.89022			0.00	0	100,000,000.00
FRX16		On 15/09/2016	Spot Bond	8.14500	99.91606		8.03000	100.14728			0.00	0	40,000,000.00
FRX17		On 15/09/2017	Spot Bond	8.67500	99.73415		8.57000	100.01994			0.00	0	0.00
FRX18		On 14/04/2018	Spot Bond	8.84500	110.22632		8.75000	110.52966			0.00	0	0.00
FRX19		On 15/11/2019	Spot Bond	9.33000	101.81453		9.24000	102.17446			0.00	0	941,800,000.00
FRX20		On 01/10/2020	Spot Bond	9.53000	100.50477		9.45000	100.85290			0.00	0	0.00
FRX23		On 28/02/2023	Spot Bond	10.00500	87.42350		9.93500	87.77290			0.00	0	0.00
FRX24		On 10/12/2024	Spot Bond	10.09000	107.35989		10.02000	107.79789			0.00	0	0.00
FRX26		On 01/10/2026	Spot Bond	10.40000	98.31362		10.33000	98.66836			0.00	0	500,000,000.00
FRX31		On 21/02/2031	Spot Bond	10.71000	91.48556		10.65500	91.85520			0.00	0	0.00
FRX45		On 14/04/2045	Spot Bond	10.59000	80.10829		10.54500	80.40800			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	100.01141		0.00000	100.08198			0.00	0	0.00
FS1A3		On 20/03/2038	Spot Bond	0.00000	100.01552		0.00000	100.08537			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.01716		0.00000	100.08671			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.02120		0.00000	100.09003			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.02770		0.00000	100.09537			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.03257		0.00000	100.09937			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.05363		0.00000	100.11667			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.56125		0.00000	100.54466			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.59171		0.00000	100.57423			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.61926		0.00000	100.60096			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.62575		0.00000	100.60726			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.64414		0.00000	100.62510			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.67175		0.00000	100.65190			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.69476		0.00000	100.67422			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.79588		0.00000	100.77234			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.72650		0.00000	101.70683			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	101.42037		0.00000	101.39985			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.89500	103.26093		9.79000	103.50280			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT28	On 05/05/2014	Spot Bond	0.00000	100.81747		0.00000	100.80260			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	0.00000	98.63917		0.00000	98.62278			0.00	5,100,000,000	5,100,000,000.00
GRB94	On 29/04/2014	Spot Bond	0.00000	99.49596		0.00000	99.48114			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	100.95860		0.00000	100.93983			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.98217		0.00000	100.96299			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1A3	On 25/10/2017	Spot Bond		0.00000	101.02776		0.00000	101.00777			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	101.08430		0.00000	101.06332			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	101.16278		0.00000	101.14041			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.32184		0.00000	100.30170			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	101.51046		0.00000	101.49288			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	101.26088		0.00000	101.24123			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	101.18119		0.00000	101.16336			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	101.37444		0.00000	101.35661			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.29849		0.00000	100.27848			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.68291		0.00000	100.66210			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	99.98240		0.00000	99.96481			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.52339		0.00000	100.50572			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.03968		0.00000	100.01985			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	101.29524		0.00000	101.27120			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	101.13880		0.00000	101.11974			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.25834		0.00000	100.23830			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.99759		0.00000	100.97816			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	101.01005		0.00000	100.99037			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond		0.00000	100.91333		0.00000	100.89836			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond		0.00000	100.82885		0.00000	100.81260			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		101.19380	0.00000	101.17388				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.49480		96.77853	8.38217	96.97567				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		101.25585	0.00000	101.23497				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.84716		104.41639	8.73463	104.41639				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		101.33561	0.00000	101.31348				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.29696		104.41639	9.18455	104.41639				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		101.43306	0.00000	101.40942				0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		101.28986	0.00000	101.26924				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		101.44243	0.00000	101.42014				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.49959	0.00000	101.47648				0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.77620	0.00000	100.75511				0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000		100.99154	9.89000	100.96461				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.85000		105.73441	8.76000	106.15251				0.00	0	3,070,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.17000		268.02598	2.18000	267.77786				0.00	0	8,860,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.15000		268.44169	2.16000	268.19326				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY34	On 31/07/2034	Spot Bond		9.73500	97.09480		9.69000	97.45268			0.00	0	3,426,200,000.00
HWAY35	On 31/07/2035	Spot Bond		9.65500	97.72261		9.61000	98.09059			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	51.20000		100.00000	40.85857			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	10.63146		100.00000	10.60513			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	65.25864		100.00000	65.09704			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	31.03737		100.00000	30.96051			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	17.20487		100.00000	17.16227			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	9.35431		100.00000	9.33088			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.91500	110.04781		1.91500	110.03191			10,087,071,000.00	5,267,400	02,812,400,000.00
I2038	On 31/01/2038	Spot Bond		2.17000	110.79994		2.18000	110.57981			5,438,321,196,000.00	2,506,138,800	27,180,000,000.00
I2046	On 31/03/2046	Spot Bond		2.29000	107.39921		2.29000	107.38263			6,346,506,000.00	2,771,400	83,951,385,700.00
I2050	On 31/12/2050	Spot Bond		2.27500	115.42996		2.27500	115.41213			12,578,475,000.00	5,529,000	15,969,764,500.00
IBC01	On 16/03/2015	Spot Bond		0.00000	92.75000		0.00000	92.60000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		8.02500	102.49855		7.91000	102.58326			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	101.08949		0.00000	101.07057			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.28828		0.00000	100.26957			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		8.52500	102.03101		8.41000	102.21540			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		9.24500	102.72185		9.14000	103.04521			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		8.11500	103.63096		7.99500	103.61719			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	101.07890		0.00000	101.06051			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.66768		0.00000	100.64906			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.85000	113.54953		4.85000	113.52430			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		8.34500	100.64886		8.23000	100.87227			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL32	On 03/11/2014	Spot Bond	0.00000		100.93452		0.00000	100.91630			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.98994		0.00000	100.97062			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.70000		123.98010		1.70000	123.96291			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.44000		123.73807		2.44000	123.71842			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.38292		0.00000	100.36612			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		101.28106		0.00000	101.26524			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.91500		99.33768		8.81000	99.66199			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.69345		0.00000	100.67555			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		101.89657		0.00000	101.88054			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.68745		0.00000	100.66888			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.45500		96.60882		9.36000	96.92957			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.94000		89.72618		9.85000	90.06447			0.00	0	800,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.50443		0.00000	100.39320			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.99500		94.36505		8.89000	94.67898			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.99000		97.16983		9.90000	97.55022			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.98260		0.00000	100.96456			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		101.01203		0.00000	100.99344			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	8.28500		98.89575		8.17000	99.11222			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	9.23500		97.23357		9.14000	97.53630			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		101.12205		0.00000	101.10140			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.73944		0.00000	100.72142			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.56500		100.83641		8.46000	101.07731			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	9.19500		100.98270		9.10000	101.32690			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	10.18500		101.45774		10.11500	101.86281			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL61	On 31/03/2019	Spot Bond	100.00000		1.13872	100.00000	1.13590				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00360	100.00000	0.00359				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		101.02714	0.00000	101.00929				0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		101.07875	0.00000	101.06008				0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.55000		97.73048	9.47000	98.07639				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		102.16678	5.00000	102.15292				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		102.16678	5.00000	102.15292				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		100.73941	5.00000	100.72567				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		102.16678	5.00000	102.15292				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.12923	4.00000	100.11846				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		100.56531	0.00000	100.54008				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000		100.52617	0.00000	100.50151				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000		99.87242	0.00000	99.84695				0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000		99.17355	100.00000	98.36065				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		112.01710	9.20000	111.98943				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		99.89703	0.00000	99.87604				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		99.89703	0.00000	99.87604				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.82654	0.00000	100.80409				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.50848	100.00000	7.49029				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000		101.00507	0.00000	100.98728				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.86757	0.00000	100.84946				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.74096	0.00000	100.72290				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	10.02500		99.24403	9.91000	99.32111				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.48872	0.00000	100.47075			0.00	0	0.00
IN05Q		On 13/05/2014	Spot Bond	0.00000	102.07041	0.00000	102.05473			0.00	0	0.00
IN06H		On 10/09/2014	Spot Bond	0.00000	100.26832	0.00000	100.25150			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.44946	0.00000	100.42254			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	6.04710	100.00000	6.03196			0.00	0	0.00
IN240U		On 10/04/2014	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IN246U		On 12/06/2014	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IN423U		On 03/06/2014	Spot Bond	100.00000	95.11524	100.00000	94.37791			0.00	0	0.00
IN424U		On 10/06/2014	Spot Bond	100.00000	90.20000	100.00000	89.53676			0.00	0	0.00
INA413		On 25/03/2014	Spot Bond	5.80000	97.18173	5.80000	99.90475			0.00	0	0.00
INA414		On 01/04/2014	Spot Bond	5.80000	99.80968	5.80000	99.79385			0.00	0	0.00
INA415		On 08/04/2014	Spot Bond	5.80000	99.69899	5.80000	99.68320			0.00	0	0.00
INA416		On 15/04/2014	Spot Bond	5.80000	99.58855	5.80000	99.57279			0.00	0	0.00
INA417		On 22/04/2014	Spot Bond	5.90000	99.46941	5.90000	99.45341			0.00	0	0.00
INA418		On 29/04/2014	Spot Bond	5.90000	99.35758	5.90000	99.34162			0.00	0	0.00
INA419		On 06/05/2014	Spot Bond	5.90000	99.24600	5.90000	99.23008			0.00	0	0.00
INA420		On 12/05/2014	Spot Bond	5.90000	99.13468	5.90000	99.11879			0.00	0	0.00
INA421		On 20/05/2014	Spot Bond	6.00000	99.00722	6.00000	98.99110			0.00	0	0.00
INA422		On 27/05/2014	Spot Bond	6.00000	98.89455	6.00000	98.87847			0.00	0	0.00
INA424		On 10/06/2014	Spot Bond	6.00000	98.66998	6.00000	98.65398			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	99.88266	0.00000	101.94366			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	11.62600	100.31243	11.51012	103.31799			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	11.62600	99.18802	11.51012	102.04211			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.04281	0.00000	100.02136			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING135	On 10/12/2014	Spot Bond	0.00000		100.44757	0.00000	100.41948				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.04227	0.00000	100.02128				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		103.10495	6.50000	103.08683				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.13659	0.00000	100.11380				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		99.91037	0.00000	101.47263				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		97.40822	0.00000	97.41984				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.22892	0.00000	100.20980				0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000		101.10809	0.00000	101.09109				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		101.19282	0.00000	101.17432				0.00	0	1,400,000,000.00
ING221	On 08/05/2014	Spot Bond	0.00000		100.74500	0.00000	100.72767				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.04366	0.00000	100.02182				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.43859	0.00000	100.41848				0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000		101.96918	0.00000	101.95342				0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000		101.89123	0.00000	101.87521				0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000		100.10085	0.00000	100.08402				0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000		100.10005	0.00000	100.08336				0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000		100.26088	0.00000	100.24453				0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000		101.03833	0.00000	101.02156				0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000		100.84147	0.00000	100.82425				0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000		100.72110	0.00000	100.70392				0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000		100.61389	0.00000	100.59677				0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000		100.60656	0.00000	100.58964				0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000		100.42142	0.00000	100.40468				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING247	On 17/09/2014	Spot Bond	0.00000	100.14610		0.00000	100.12986			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	99.86832		0.00000	102.08642			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.43191		0.00000	100.41503			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond	0.00000	99.31138		0.00000	99.29573			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
IP268U	On 23/04/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	101.28906		0.00000	101.26952			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	101.31848		0.00000	101.29853			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	101.33814		0.00000	101.31791			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	9.03500	103.34171		8.92000	103.61705			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	7.74000	99.93643		7.62000	99.91656			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.31163		0.00000	100.29229			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.39500	101.07491		9.29000	101.35978			0.00	0	0.00
IPL7	On 05/04/2018	Spot Bond	0.00000	99.77342		0.00000	101.42648			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	101.42005		0.00000	101.39954			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.68031		0.00000	100.65577			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.04404		0.00000	100.02219			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	9.20500	104.23273		9.09000	104.34128			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	101.96502		0.00000	102.03467			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.46173		0.00000	100.43840			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.53000	114.68029		3.53000	114.65867			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.95000	127.88810		3.95000	127.86261			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	99.84934		0.00000	99.82743			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV023	On 11/07/2022	Spot Bond		0.00000	101.50937		0.00000	101.48678			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	101.50098		0.00000	101.47880			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.31603		0.00000	100.29331			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	99.97853		0.00000	99.95719			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.91500	90.86438		3.91500	90.84629			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.91500	97.40841		3.91500	97.38903			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.35696		0.00000	100.33304			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.94358		0.00000	100.91996			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond		0.00000	100.26832		0.00000	100.25150			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		12.52500	109.29439		12.43000	109.56330			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	101.39363		0.00000	101.36789			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.95000	127.88810		3.95000	127.86261			0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond		100.00000	97.56097		100.00000	96.77419			0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond		100.00000	88.88321		100.00000	88.23913			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.46400		0.00000	100.44589			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	101.08216		0.00000	101.06463			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.62287		0.00000	100.60559			0.00	0	0.00
IVA412	On 20/03/2014	Spot Bond		5.80000	97.18174		5.80000	97.18173			0.00	0	0.00
IVA413	On 27/03/2014	Spot Bond		5.80000	99.88889		5.80000	99.87304			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond		5.80000	99.77803		5.80000	99.76221			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond		5.80000	99.66741		5.80000	99.65163			0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond		5.80000	99.55704		5.80000	99.54129			0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond		5.90000	99.43743		5.90000	99.42145			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA419	On 08/05/2014	Spot Bond	5.90000	99.21417		5.90000	99.19826			0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond	5.90000	99.10291		5.90000	99.08704			0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	6.00000	98.86241		6.00000	98.84634			0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	6.00000	98.63799		6.00000	98.62199			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.88304		0.00000	100.86203			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	101.00024		0.00000	100.98057			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	101.04519		0.00000	101.02537			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	101.46902		0.00000	101.45162			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	99.83905		0.00000	101.35488			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.86492		0.00000	100.84713			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.84258		0.00000	100.82549			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.75007		0.00000	100.73310			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.86113		0.00000	100.84342			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.61661		0.00000	100.59838			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.62921		0.00000	100.60812			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.50181		0.00000	100.48205			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	101.31858		0.00000	101.29863			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	101.32842		0.00000	101.30832			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	101.34808		0.00000	101.32771			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	101.25958		0.00000	101.24046			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	101.18494		0.00000	101.16515			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	101.00019		0.00000	100.98052			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.13959		0.00000	100.02606			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.70754		0.00000	100.68842			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC025	On 26/02/2016	Spot Bond	0.00000	100.49851	0.00000	100.48050				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.49321	0.00000	100.47538				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	60.19303	100.00000	60.04230				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	87.95181	100.00000	87.74038				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	87.95181	100.00000	87.74038				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	101.13662	0.00000	101.11615				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	63.46775	100.00000	63.31058				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.48655	0.00000	101.46676				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	22.78048	100.00000	22.72343				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	101.37153	0.00000	101.35027				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	56.60112	100.00000	56.45939				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	57.87405	100.00000	57.72913				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	62.31630	100.00000	62.16198				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	59.49192	100.00000	59.37906				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	61.73063	100.00000	61.57606				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	55.74830	100.00000	55.61324				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	58.00410	100.00000	57.81691				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.55777	0.00000	100.53525				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	101.25394	0.00000	101.22943				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	9.00000	140.31603	8.93000	140.96129				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.34444	0.00000	100.32719				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.16322	0.00000	100.14533				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.50993	0.00000	100.49004				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK06	On 06/03/2017	Spot Bond	0.00000	100.37019		0.00000	100.35106			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	101.07514		0.00000	101.05536			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.49500	95.67119		9.39000	95.93607			0.00	0	2,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.64500	93.28057		9.54000	93.58656			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	10.09000	96.71347		10.00000	97.09356			0.00	0	600,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.38011		0.00000	100.35064			0.00	3,000,000,000	1,500,000,000.00
LHL02	On 13/12/2015	Spot Bond	11.02500	102.49636		10.91000	102.64192			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.41472		0.00000	100.38257			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.66738		0.00000	100.64726			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.71291		0.00000	100.69144			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.76745		0.00000	100.74436			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000	100.90087		0.00000	100.88404			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	101.15350		0.00000	101.13651			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	0.00000	99.89780		0.00000	99.88320			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000	99.59141		0.00000	99.57682			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000	99.21081		0.00000	99.19503			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	100.30322		0.00000	100.28726			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	98.85304		0.00000	98.83711			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000	95.80052		100.00000	95.54974			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	61.03342		100.00000	60.91762			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	56.60112		100.00000	56.45939			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.44555		0.00000	100.43904			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	52.96843		100.00000	52.84012			0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond	100.00000	95.05208		100.00000	94.80519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ15U	On 02/04/2014	Spot Bond	100.00000		98.11828	100.00000	97.85523				0.00	0	0.00
MAQ16U	On 07/04/2014	Spot Bond	100.00000		96.81698	100.00000	96.56085				0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond	100.00000		91.47870	100.00000	91.25000				0.00	0	0.00
MAQ18U	On 17/04/2014	Spot Bond	100.00000		94.31525	100.00000	94.07216				0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000		99.68207	0.00000	99.66762				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		101.38653	0.00000	101.36944				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.57545	0.00000	100.55816				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		101.52478	0.00000	101.50706				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		101.17525	0.00000	101.15659				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.27816	0.00000	100.26092				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.95114	0.00000	100.93494				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		99.98420	0.00000	99.96824				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.29855	0.00000	100.28183				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.27286	0.00000	100.25574				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.60650	0.00000	100.58873				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.71719	0.00000	100.70055				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.77441	0.00000	100.75642				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		98.99787	100.00000	98.73871				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		78.63248	100.00000	78.40909				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		60.51607	100.00000	60.36453				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		21.17597	100.00000	21.12467				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		51.69915	100.00000	51.57391				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.37500		102.64069	9.28000	102.98864				0.00	0	140,400,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.27747	0.00000	100.25595		0.00		0	0.00	
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.25829	0.00000	100.23825		0.00		0	0.00	
MCB6M	On 13/01/2015	Spot Bond	0.00000	101.74298	0.00000	101.72431		0.00		0	0.00	
MEFSA1	On 05/10/2014	Spot Bond	0.00000	99.77121	0.00000	102.93137		0.00		0	0.00	
MEFSA2	On 05/10/2014	Spot Bond	0.00000	99.76957	0.00000	102.95441		0.00		0	0.00	
MEFSA3	On 05/10/2016	Spot Bond	0.00000	99.76139	0.00000	103.06960		0.00		0	0.00	
MEFSA4	On 05/01/2019	Spot Bond	0.00000	101.32988	0.00000	101.30969		0.00		0	0.00	
MEFSA6	On 05/07/2026	Spot Bond	0.00000	101.40272	0.00000	101.38159		0.00		0	0.00	
MEFSB3	On 05/10/2016	Spot Bond	8.73000	99.45779	8.62500	103.95217		0.00		0	0.00	
MEFSB4	On 05/01/2019	Spot Bond	9.44500	101.64107	9.35000	101.97421		0.00		0	0.00	
MEFSB5	On 05/01/2022	Spot Bond	10.22500	101.04672	10.14500	101.43946		0.00		0	0.00	
MET01	On 15/12/2014	Spot Bond	7.05500	104.06703	6.93500	104.13210		0.00		0	0.00	
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.01631	0.00000	100.08601		0.00		0	0.00	
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.02040	0.00000	100.08937		0.00		0	0.00	
MFS1B	On 20/09/2019	Spot Bond	10.29000	99.99909	10.20000	100.34572		0.00		0	0.00	
MGL01	On 15/09/2015	Spot Bond	8.02500	100.89594	7.91000	101.03211		0.00		0	4,760,700,000.00	
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.51762	0.00000	100.49736		0.00		0	0.00	
MIIL02	On 31/05/2017	Spot Bond	9.65500	100.44037	9.55000	100.69302		0.00		0	0.00	
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.17702	0.00000	100.15703		0.00		0	0.00	
MMIG02	On 17/03/2026	Spot Bond	10.10000	100.06818	10.02000	100.43582		0.00		0	4,680,800,000.00	
MMS01U	On 10/12/2016	Spot Bond	100.00000	8.92984	100.00000	8.90821		0.00		0	0.00	
MQB01	On 31/05/2015	Spot Bond	0.00000	100.49650	0.00000	100.47706		0.00		0	0.00	
MQB02	On 31/05/2017	Spot Bond	9.35500	100.33445	9.25000	100.58932		0.00		0	110,900,000.00	
MTN02	On 13/07/2014	Spot Bond	6.54000	103.08177	6.42000	103.10022		0.00		0	5,000,000,000.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN03	On 13/07/2015	Spot Bond		8.12500	103.33559		8.01000	103.45438			0.00	0	430,000,000.00
MTN04	On 13/07/2017	Spot Bond		9.29500	104.31508		9.19000	104.58693			0.00	0	20,800,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.51262		100.89771	6.49618			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.59895		100.61875	6.58232			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.73660		0.00000	100.71820			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.74852		0.00000	100.72981			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.75934		0.00000	100.74036			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.76459		0.00000	100.74547			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.82992		0.00000	100.80916			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.90584		0.00000	100.88316			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.41764		100.00000	0.41660			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.41764		100.00000	0.41660			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.53500	95.48039		9.46500	95.84344			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.97500	98.90222		7.86000	99.11888			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	101.09825		0.00000	101.08148			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.81000	98.59872		9.72000	98.99554			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	101.27962		0.00000	101.26322			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		9.55000	99.32247		9.47000	99.69720			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.70834		0.00000	100.69027			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.88500	99.21137		9.81500	99.62169			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK13B	On 21/02/2017	Spot Bond		0.00000	102.05073		0.00000	102.03485			0.00	89,080,000	22,270,000.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.82664		0.00000	100.80903			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	101.73083		0.00000	101.71448			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.92403		0.00000	100.90645			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.63538		0.00000	100.61802			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.12418		0.00000	100.10641			0.00	17,080,000,000	8,580,000,000.00
NBK2A	On 15/09/2015	Spot Bond		7.72500	104.16581		7.61000	104.30601			0.00	0	690,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.46970		0.00000	100.44837			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		9.27500	109.41097		9.18000	109.80715			0.00	0	900,000.00
NBK4	On 28/10/2024	Spot Bond		11.17500	32.56136		11.10500	32.76985			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		8.12500	105.74836		8.01000	105.84232			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	101.21151		0.00000	101.19131			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	101.28222		0.00000	101.26092			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		7.89500	100.45879		7.89500	100.45878			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		8.47500	101.66605		8.36000	101.85260			0.00	0	0.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.03579		0.00000	100.01798			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.60651		0.00000	100.58536			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	99.89561		0.00000	99.87435			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	101.54081		0.00000	101.51957			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.37174	0.00000	101.35049				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.46890	0.00000	100.44807				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	88.63548	0.00000	88.61700				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.44390	0.00000	100.42416				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	101.05838	0.00000	101.03846				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	101.16107	0.00000	101.13937				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	101.02302	0.00000	101.00293				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	101.46592	0.00000	101.44389				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	84.82828	0.00000	84.80918				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.26549	0.00000	100.24774				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.76580	0.00000	100.74510				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.02566	0.00000	100.09369				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.01915	0.00000	100.08834				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.45091	0.00000	101.43027				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.01514	0.00000	100.08504				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.10771	0.00000	100.08974				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.10763	0.00000	100.08968				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	101.01344	0.00000	100.99481				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.12472	0.00000	100.10391				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.34500	102.04622	10.27500	102.37125				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.12392	0.00000	100.10325				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.38000	100.80434	10.31000	101.13832				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.12472	0.00000	100.10391				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.11169	0.00000	100.09306				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.41060	0.00000	100.39186				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.97500	102.37114	8.86000	102.50518				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	103.65843	0.00000	103.63349				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.56913	0.00000	100.54666				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	99.80660	0.00000	101.20678				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.74500	113.09534	12.64000	113.43675				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.83188	0.00000	110.82990				0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	101.70026	0.00000	101.68522				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.55113	0.00000	100.52580				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.41000	161.20099	2.42000	161.13425				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.34000	101.59877	9.25000	101.99776				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.27775	0.00000	100.26006				0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.26939	0.00000	100.25250				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.97000	103.05186	9.88000	103.44058				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.56825	0.00000	100.54920				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.62767	0.00000	100.61064				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.54068	0.00000	100.52255				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.53571	0.00000	100.51775				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.55610	0.00000	100.53745				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	10.17000	103.50578	10.08000	103.98159				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.57652	0.00000	100.55719				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.55616	0.00000	100.53751				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.56830		0.00000	100.54925			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.37000	103.06345		10.28000	103.44632			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.60908		0.00000	100.58866			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.58466		0.00000	100.56506			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.57644		0.00000	100.55711			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.73060		0.00000	100.70611			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.68118		0.00000	100.65835			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.59271		0.00000	100.57284			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.47500	104.87329		7.36000	104.86378			0.00	0	3,000,000,000.00
NRA018	On 30/11/2018	Spot Bond	9.11500	115.60581		9.02000	115.96033			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.48000	120.95921		9.40000	121.44221			0.00	0	750,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.30500	165.40873		2.31500	165.25941			922,000,000,000.00	400,000,000	8,600,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.68000	123.79270		9.61000	124.38500			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	101.17236		0.00000	101.15277			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	101.14046		0.00000	101.12137			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.22307		0.00000	101.20378			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	101.04147		0.00000	101.02232			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.73728		0.00000	101.71980			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.03781		0.00000	100.01903			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.50951		0.00000	100.49039			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.52777		0.00000	100.50797			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.57952		0.00000	100.55664			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.73812		0.00000	100.70906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.48607		100.00000	16.44478			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		30.34127		100.00000	30.26614			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.25500		106.11976		7.14000	106.27206			0.00	0	1,400,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		15.36771		100.00000	15.32923			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		97.12000		0.00000	97.12000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		46.87462		100.00000	46.75854			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.73769		0.00000	100.71925			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.98029		0.00000	100.96206			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.45345		0.00000	100.43543			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.38145		0.00000	100.36347			0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000		100.67258		0.00000	100.65656			0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000		100.54447		0.00000	100.52845			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.53670		0.00000	100.51976			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.26533		0.00000	100.24578			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.31280		0.00000	100.29511			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.16094		0.00000	100.14303			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.15829		0.00000	100.14068			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.17566		0.00000	100.15583			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.16691		0.00000	100.14833			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.16141		0.00000	100.14345			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.18486		0.00000	100.16401			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.17408		0.00000	100.15471			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.16715		0.00000	100.14855			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.19502		0.00000	100.17304			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.18243	0.00000	100.16212				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.17384	0.00000	100.15449				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.95802	0.00000	100.93972				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.98959	0.00000	100.97074				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	101.00380	0.00000	100.98470				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	101.03537	0.00000	101.01572				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	101.17104	0.00000	101.14903				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	101.20258	0.00000	101.18002				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	101.15177	0.00000	101.13056				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	7.02500	103.31013	6.91000	103.34570				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.91000	96.82871	6.79000	96.86461				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.42000	37.97719	8.35000	38.26928				0.00	0	0.00
R157	On 15/09/2015	Spot Bond	7.02500	109.29347	6.91000	109.44117			2,763,456,565,000,000.00	93,374,600,000	57,288,735,600.00	
R158	On 15/09/2015	Spot Bond	7.02500	109.29347	6.91000	109.44117				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.92500	90.47631	6.81000	90.60782				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	7.02500	114.84909	6.91000	115.10837				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.85500	84.66323	6.74000	84.88085				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.60000	117.24782	8.53000	117.81233			7,321,505,080,000,000.00	51,337,800,000	56,288,899,900.00	
R187P	On 21/12/2026	Spot Bond	8.34000	35.31441	8.27000	35.61014				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.26000	32.88894	8.19000	33.18684				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.90000	273.70437	1.91000	273.45207			2,169,304,860,000.00	1,141,739,400	25,785,169,700.00	
R201	On 21/12/2014	Spot Bond	6.54000	103.83555	6.42000	103.90423			167,424,000,000,000.00	25,600,000,000	00,507,000,000.00	
R202	On 07/12/2033	Spot Bond	2.12000	212.58044	2.12000	212.54861			3,271,529,304,000.00	1,543,174,200	81,276,300,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 28/02/2023	Spot Bond		8.48500	96.00005		8.41500	96.39919			1,473,087,429,269,000.00	73,610,775,400	03,045,500,000.00
R203	On 15/09/2017	Spot Bond		7.79500	101.60263		7.69000	101.89898			3,653,812,710,000,000.00	68,738,000,000	93,415,600,000.00
R2030	On 31/01/2030	Spot Bond		9.03000	92.58142		8.96500	93.06923			1,493,533,104,000,000.00	65,396,800,000	84,214,999,900.00
R2037	On 31/01/2037	Spot Bond		9.14500	95.10913		9.10000	95.49426			2,080,990,475,000,000.00	27,555,000,000	00,615,000,000.00
R204	On 21/12/2018	Spot Bond		8.02500	101.97131		7.93000	102.31874			3,798,968,821,837,500.00	73,391,753,500	28,693,910,700.00
R2048	On 28/02/2048	Spot Bond		9.24000	95.55071		9.19500	95.97246			3,360,686,868,000,000.00	63,710,700,000	83,048,441,200.00
R207	On 15/01/2020	Spot Bond		8.29000	96.66706		8.20000	97.04302			2,729,140,435,533,000.00	29,208,737,700	22,119,362,200.00
R208	On 31/03/2021	Spot Bond		8.40000	91.29612		8.32000	91.67159			5,990,432,836,080,000.00	13,146,766,200	06,104,087,100.00
R209	On 31/03/2036	Spot Bond		9.08500	73.12459		9.04000	73.44232			7,973,932,492,702,000.00	77,703,081,200	54,680,171,900.00
R210	On 31/03/2028	Spot Bond		2.05000	159.42075		2.05000	159.39718			431,377,400,000.00	210,428,000	27,875,954,000.00
R211	On 31/01/2017	Spot Bond		1.00000	126.38366		1.00000	126.36857			7,445,800,000.00	7,445,800	24,303,722,900.00
R212	On 31/01/2022	Spot Bond		1.87000	128.79742		1.87000	128.77898			3,758,270,274,000.00	2,009,770,200	89,228,000,000.00
R213	On 28/02/2031	Spot Bond		8.99000	83.34467		8.93500	83.73972			1,281,630,154,076,000.00	42,561,752,400	00,742,559,800.00
R214	On 28/02/2041	Spot Bond		9.16500	73.97575		9.12000	74.30639			6,884,194,694,286,000.00	51,139,628,400	72,410,571,600.00
R226C	On 15/09/2014	Spot Bond		6.51000	97.00680		6.39000	97.04386			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		7.08500	93.46877		6.97000	93.55214			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.92500	90.47631		6.81000	90.60782			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.84500	87.58175		6.73000	87.75808			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.85500	84.66323		6.74000	84.88085			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		6.59500	98.45237		6.47500	98.46290			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		6.54500	95.35211		6.42500	95.41747			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.99500	91.83400		6.88000	91.94346			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.86500	88.92473		6.75000	89.08063			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.84500	86.01091		6.73000	86.20970			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R330C	On 21/12/2016	Spot Bond	6.90500	83.03258	6.79000	83.27057			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	7.77000	78.12145	7.66500	78.36149			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	7.82000	75.06474	7.71500	75.33330			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	8.03000	71.62423	7.93500	71.88676			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	8.01000	68.92230	7.91500	69.20660			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.99000	66.33505	7.89500	66.63918			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.98000	63.82198	7.88500	64.14392			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	8.25000	60.38765	8.16000	60.70091			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	8.23000	58.07047	8.14000	58.39701			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	8.32000	55.42746	8.24000	55.72418			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	8.29000	53.33252	8.21000	53.63872			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	8.26000	51.33156	8.18000	51.64619			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	8.23000	49.41993	8.15000	49.74204			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	8.19000	47.63547	8.11000	47.96450			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	8.15000	45.93313	8.07000	46.26829			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	8.54000	42.47486	8.47000	42.75813			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	8.50000	40.90364	8.43000	41.19036			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	8.46000	39.40568	8.39000	39.69533			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	8.42000	37.97719	8.35000	38.26928			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	8.38000	36.61456	8.31000	36.90867			0.00		0	0.00	
R350C	On 21/12/2026	Spot Bond	8.34000	35.31441	8.27000	35.61014			0.00		0	0.00	
R351C	On 21/06/2027	Spot Bond	8.30000	34.07355	8.23000	34.37052			0.00		0	0.00	
R352C	On 21/12/2027	Spot Bond	8.26000	32.88894	8.19000	33.18684			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.69051		0.00000	101.66463			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.66169		0.00000	100.63863			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.72147		0.00000	101.69584			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.52707		0.00000	101.50292			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	13.97708		100.00000	13.94208			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.39519		100.00000	6.37935			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	17.39819		100.00000	17.35604			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.38650		0.00000	100.36698			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	99.90777		0.00000	99.88893			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.30255		0.00000	100.28227			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.67713		0.00000	100.66051			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond	0.00000	100.64712		0.00000	100.63095			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	100.71310		0.00000	100.69527			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	100.00000	54.57510		100.00000	54.44289		5,820,000,000,000,000.00	58,200,000,000	58,200,000,000.00	
RES06	On 18/10/2014	Spot Bond	0.00000	101.17598		0.00000	101.15634			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.66274		0.00000	100.64315			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.40451		0.00000	101.38568			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.99120		0.00000	100.97106			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.31908		0.00000	100.29911			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	101.31924		0.00000	101.30145			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	101.14867		0.00000	101.12917			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000	102.11308		0.00000	102.09708			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.50436		0.00000	100.48469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES30	On 07/03/2021	Spot Bond		0.00000	100.38419		0.00000	100.36352			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.44334		0.00000	100.42358			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	101.33966		0.00000	101.31166			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	99.84647		0.00000	99.81582			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	101.73948		0.00000	101.70649			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	101.55850		0.00000	101.52896			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	101.55850		0.00000	101.52896			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	99.97123		0.00000	99.94306			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	99.96776		0.00000	99.93626			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.44757		0.00000	100.41948			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	103.92616		12.35000	103.89176			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.37532		0.00000	100.35183			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.82688		100.00000	13.79226			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.35100		0.00000	100.32898			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.79255		0.00000	100.77065			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	101.44250		0.00000	101.42044			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	101.27952		0.00000	101.25795			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.68498		0.00000	100.66111			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	2.40004		100.00000	2.39416			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	10.42266		100.00000	10.39685			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	24.01205		100.00000	23.95192			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	14.02243		100.00000	14.00526			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP09U	On 21/11/2016	Spot Bond	100.00000		19.20279		100.00000	19.15470			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		105.23966		0.00000	105.19698			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		102.35321		0.00000	102.31022			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.70000		105.61722		9.62000	105.99718			0.00	0	590,000,000.00
RW23	On 10/12/2023	Spot Bond	9.73500		101.34907		9.66500	101.75338			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.14000		103.74638		10.08500	104.13792			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		97.32961		0.00000	97.59790			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.27500		109.59518		8.16000	109.85172			827,500,000,000.00	100,000,000	1,650,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.64357		0.00000	100.62187			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.84500		102.46459		9.74000	102.75554			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.19487		0.00000	101.17400			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.19279		0.00000	100.17107			0.00	0	900,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		101.19190		0.00000	101.17042			0.00	0	100,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		101.23191		0.00000	101.21007			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		101.20725		0.00000	101.18582			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	8.12500		104.86297		8.01000	104.96731			0.00	0	1,070,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.62500		99.82365		9.53000	100.10285			0.00	0	390,000,000.00
SBK11	On 09/04/2014	Spot Bond	2.60000		130.17143		2.60000	130.15025			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.48500		107.19257		8.37000	107.33207			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.34500		107.39157		8.23000	107.53184			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.27500		107.49126		8.16000	107.63192			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	9.19500		97.48722		9.09000	97.76502			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.42000		107.28490		8.30500	107.42476			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.38500		107.33466		8.27000	107.47471			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN45	On 15/09/2017	Spot Bond	0.00000	100.17447	0.00000	100.15477				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.32075	0.00000	100.30735				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.04620	0.00000	100.02314				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	99.84302	0.00000	99.82293				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.84500	100.25678	8.74000	100.54376				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.41982	0.00000	101.40195				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.03691	0.00000	100.01843				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	104.12133	0.00000	104.11587				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.55000	105.81211	9.47000	106.20659				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.25000	102.24038	10.18000	102.68928				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.79771	0.00000	100.77614				0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.21719	0.00000	101.20045				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.85411	0.00000	100.83523				0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.32949	0.00000	103.31724				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	9.12500	101.93594	9.03000	102.29398				0.00	0	911,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	9.30566	100.00000	9.28484				0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	10.08500	101.21037	10.01500	101.61735				0.00	0	1,000,000,000.00
SBS3	On 25/05/2026	Spot Bond	9.30000	94.80627	9.23000	95.26026				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	10.10000	95.21060	10.02000	95.58353				0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	8.20500	109.00818	8.09000	109.23008				0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	2.43000	262.69192	2.44000	262.44774				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.70000	123.98010	1.70000	123.96291				0.00	0	100,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	103.50000	0.00000	103.26000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	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	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	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	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	8.82220	100.00000	8.80083	100.00000	8.80083			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	82.63494	0.00000	82.63494	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.27000	122.06338	2.27000	122.04455	2.27000	122.04455			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	103.10495	6.50000	103.08683	6.50000	103.08683			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.17365	0.00000	100.15134	0.00000	100.15134			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	99.90377	0.00000	99.88412	0.00000	99.88412			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	101.52373	0.00000	101.50629	0.00000	101.50629			0.00	200,000,000	200,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.82500	99.12649	9.72000	99.38310	9.72000	99.38310			0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond	0.00000	101.24119	0.00000	101.22157	0.00000	101.22157			0.00	24,880,000	57,470,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	101.38947	0.00000	101.36937	0.00000	101.36937			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.03944	0.00000	100.01971	0.00000	100.01971			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.03366	0.00000	100.01693	0.00000	100.01693			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.86575	0.00000	100.84824	0.00000	100.84824			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	9.37779	100.00000	9.35431	100.00000	9.35431			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.28219	0.00000	100.26190	0.00000	100.26190			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.32500	103.82208	8.21000	104.04879	8.21000	104.04879			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.62500	97.66918	9.53000	97.97194	9.53000	97.97194			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	9.14500	97.63061	9.04000	97.90904	9.04000	97.90904			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.68017	0.00000	100.66165	0.00000	100.66165			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.63836	0.00000	100.61890				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.75730	0.00000	100.73858				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.64289	0.00000	100.62330				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	101.10747	0.00000	101.08708				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.89500	103.77631	8.79000	103.96494				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	101.40100	0.00000	101.38237				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.54014	0.00000	101.52190				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	101.25051	0.00000	101.23074				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	10.08000	94.56025	10.00000	94.87147			5,745,600,000,000.00	570,000,000	2,970,000,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000	100.47821	0.00000	100.45697				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	99.99976	0.00000	99.97932				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	101.09791	0.00000	101.07730				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	10.00800	83.76679	9.92800	84.10036				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	10.07000	83.49221	9.99000	83.82427				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.78500	102.94305	7.66500	103.00720				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.55000	91.30908	9.46000	91.65590				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.16638	0.00000	100.14519				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.97500	98.12008	8.87000	98.40071				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.66500	102.36489	2.66500	102.34800				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.97500	98.36851	8.88000	98.69797				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.74033	0.00000	100.72359				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.71661	0.00000	100.69040				0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000	100.56288	0.00000	100.54255				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN017	On 21/12/2026	Spot Bond	10.02000	106.12011		9.95000	106.60337			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.42269		0.00000	100.40387			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	99.76955		0.00000	99.75019			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.15792		0.00000	100.13781			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.22000	74.80582		10.16500	75.13892			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000	100.45261		0.00000	100.43166			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000	101.10923		0.00000	101.09153			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	101.19046		0.00000	101.17030			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond	0.00000	99.58603		0.00000	99.57125			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond	0.00000	99.48215		0.00000	99.46735			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000	99.48231		0.00000	99.46752			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond	0.00000	99.35949		0.00000	99.34348			0.00	2,400,000,000	1,200,000,000.00
SY1050	On 13/05/2014	Spot Bond	0.00000	99.23322		0.00000	99.21725			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000	99.21722		0.00000	99.20125			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond	0.00000	99.18455		0.00000	99.16856			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000	99.18569		0.00000	99.16972			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000	99.12019		0.00000	99.10420			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000	99.08683		0.00000	99.07081			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	98.99760		0.00000	98.98143			0.00	0	0.00
SY1058	On 03/04/2014	Spot Bond	0.00000	99.87220		0.00000	99.85623			0.00	0	0.00
SY1060	On 07/04/2014	Spot Bond	0.00000	99.80766		0.00000	99.79164			0.00	0	0.00
SY1062	On 11/04/2014	Spot Bond	0.00000	99.74374		0.00000	99.72773			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	0.00000	98.77617		0.00000	98.76007			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1065	On 17/06/2014	Spot Bond	0.00000	98.64964	0.00000	98.63337				0.00	0	0.00
SY1066	On 17/04/2014	Spot Bond	100.00000	94.31525	100.00000	94.07216				0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond	0.00000	98.63193	0.00000	98.61565				0.00	0	0.00
SY1068	On 16/04/2014	Spot Bond	0.00000	99.66208	0.00000	99.64599				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.48500	106.88475	7.37000	107.03311				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	9.20000	98.47704	9.13000	98.94043				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	80.80225	100.00000	80.63286				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	62.68257	100.00000	62.52734				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	27.80388	100.00000	27.73426				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	7.23000	100.76473	7.23000	100.76472				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	101.05193	0.00000	101.03422				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.91429	0.00000	100.89651				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.59131	0.00000	100.57445				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.42512	0.00000	100.40619				0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000	99.56728	0.00000	99.55286				0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000	98.70121	0.00000	98.69812				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.53676	0.00000	100.52004				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.10561	100.00000	14.68576				0.00	32,600,000,000	40,800,000,000.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.11126	100.00000	8.26745				0.00	24,000,000,000	59,200,000,000.00
TFS124	On 18/06/2014	Spot Bond	0.00000	98.66312	0.00000	98.64721				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.91004	0.00000	100.89228				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.27500	102.23940	8.16000	102.45916				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	101.12800	0.00000	101.10851				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A2	On 18/10/2038	Spot Bond	0.00000	101.16326	0.00000	101.14321				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	101.43170	7.83000	101.41019				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	101.10860	0.00000	101.08941				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	101.15268	0.00000	101.13279				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	101.10726	0.00000	101.08632				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	101.10860	0.00000	101.08941				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	101.15268	0.00000	101.13279				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	101.31054	7.16000	101.29085				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	101.23903	0.00000	101.21779				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	101.23199	0.00000	101.21085				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	101.40100	0.00000	101.37719				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	101.37812	0.00000	101.35468				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	102.06764	0.00000	102.03322				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	101.98889	0.00000	101.95573				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	101.10684	0.00000	101.08768				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	101.16326	0.00000	101.14321				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	101.54613	8.73000	101.45030				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	101.10155	0.00000	101.08247				0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	101.15268	0.00000	101.13279				0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.49500	96.94693	9.40000	97.17025				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	101.24255	0.00000	101.22126				0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	101.22317	0.00000	101.20218				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	101.39748	0.00000	101.37373				0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	101.39043	0.00000	101.36680				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D1	On 18/07/2041	Spot Bond		0.00000	101.94511		0.00000	101.91266			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	101.95212		0.00000	101.91955			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	101.16725		0.00000	101.14775			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.82318		101.06155	6.80612			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	101.10155		0.00000	101.08247			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	109.88805		0.00000	109.86865			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	101.26017		0.00000	101.23859			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	101.33060		0.00000	101.30791			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	102.07463		0.00000	102.04011			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	101.55669		0.00000	101.53899			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	101.14065		0.00000	101.12156			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	101.15839		0.00000	101.13902			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	101.14065		0.00000	101.12156			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	101.15839		0.00000	101.13902			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	101.16725		0.00000	101.14775			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	101.13000		0.00000	101.11108			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	101.15839		0.00000	101.13902			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	101.25592		0.00000	101.23504			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	101.25592		0.00000	101.23504			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	101.25592		0.00000	101.23504			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	101.39773		0.00000	101.37464			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	101.43318		0.00000	101.40953			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	101.38887		0.00000	101.36592			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D1	On 18/07/2016	Spot Bond	0.00000	102.09685		0.00000	102.06284			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	102.14104		0.00000	102.10633			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	102.12337		0.00000	102.08893			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.77500	108.01083		8.66000	108.10623			0.00	0	991,100,000.00
TL20	On 22/02/2020	Spot Bond	8.46500	89.37065		8.37500	89.72809			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.70500	105.02116		8.60000	105.32216		9,053,200,000,000.00		1,040,000,000	6,360,800,000.00
TN20	On 17/09/2020	Spot Bond	9.60000	104.51787		9.52000	104.88193		405,120,000,000.00		42,200,000	16,009,900,000.00
TN23	On 06/11/2023	Spot Bond	9.66500	111.15833		9.59500	111.58316			0.00	0	10,640,000,000.00
TN25	On 19/08/2025	Spot Bond	9.75000	99.20278		9.68000	99.64832		8,872,500,000,000.00		910,000,000	15,276,100,000.00
TN27	On 14/11/2027	Spot Bond	9.74500	96.92250		9.67500	97.39747		21,439,000,000.00		2,200,000	6,726,900,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.93436		0.00000	100.91670			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.57233		0.00000	100.55314			0.00	0	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.79793		0.00000	100.77961			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.71755		0.00000	100.69816			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.73670		0.00000	100.71679			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.73862		0.00000	100.71866			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.83287		0.00000	100.81034			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	101.02825		0.00000	101.00040			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.28790		0.00000	101.26953			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.38145		0.00000	101.36250			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.41386		0.00000	101.39450			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.86623		10.00000	99.83951			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.86957		9.75000	99.84350			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.87172		100.00000	9.84628			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP140	On 17/04/2014	Spot Bond	0.00000		99.67670		0.00000	99.66200			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		99.56178		0.00000	99.54717			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		99.24827		0.00000	99.23324			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		99.06332		0.00000	99.04869			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000		99.86652		0.00000	99.85169			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		96.99195		0.00000	96.97612			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000		99.45263		0.00000	99.43783			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000		96.28865		0.00000	96.27265			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000		96.11255		0.00000	96.09675			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000		98.81558		0.00000	98.80040			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000		98.13898		0.00000	98.12348			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000		95.01139		0.00000	94.99487			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000		97.70309		0.00000	97.68594			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000		93.94335		0.00000	93.92418			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000		97.49471		0.00000	97.47778			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000		93.80517		0.00000	93.79039			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000		93.58688		0.00000	93.56823			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000		96.99039		100.00000	67.34317			0.00	0	5,000,000,000.00
TSP163	On 19/03/2015	Spot Bond	0.00000		93.43936		100.00000	50.57297			0.00	0	10,000,000,000.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		12.80220		100.00000	12.77014			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000		96.95230		100.00000	96.70243			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000		101.07803		0.00000	101.06305			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC038	On 14/04/2014	Spot Bond	0.00000	101.04808		0.00000	101.03311			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond	0.00000	101.01814		0.00000	101.00316			0.00	0	0.00
TWC03U	On 15/04/2014	Spot Bond	100.00000	97.57540		100.00000	97.32262			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond	0.00000	100.97322		0.00000	100.95825			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond	0.00000	100.94327		0.00000	100.92830			0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond	0.00000	100.58044		0.00000	100.56432			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.59225		0.00000	100.57538			0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000	100.55192		0.00000	100.53568			0.00	0	0.00
TWC046	On 09/04/2014	Spot Bond	0.00000	100.22515		0.00000	100.20907			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000	101.16532		0.00000	101.14818			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000	100.66132		0.00000	100.64295			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	0.00000	101.02559		0.00000	101.01051			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000	100.58932		0.00000	100.57295			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.80000	105.13698		9.72000	105.51813			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	101.27023		0.00000	101.25221			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	101.30014		0.00000	101.27856			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	99.72507		0.00000	101.74612			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	10.13500	100.50324		10.03000	100.77712			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	99.96759		0.00000	99.95116			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	99.98267		0.00000	99.96536			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.84257		0.00000	100.82351			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.87112		0.00000	100.85140			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.87238		0.00000	100.85264			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	99.96365		0.00000	99.94531			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE05	On 28/03/2018	Spot Bond	0.00000	99.96263	0.00000	99.94375				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.38500	114.10560	7.27000	114.32620				0.00	0	9,800,000,000.00
WS05	On 01/08/2018	Spot Bond	1.48000	232.78405	1.48000	232.75317				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	7.32500	104.76734	7.21000	104.87608				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.30000	104.83159	8.19500	105.10027				0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.58000	104.63785	8.48500	105.00942				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.91500	103.30838	8.82500	103.70637				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.94000	103.22411	8.86000	103.61846				0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.97500	91.69124	6.86000	91.80318				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	6.56500	99.91015	6.44500	99.89417				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.57500	98.30008	6.45500	98.31349				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.90500	89.91521	6.79000	90.05539				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.55500	95.71161	6.43500	95.77047				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.97500	91.67388	6.86000	91.78607				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.97000	65.00508	7.87500	65.31933				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	33.68404	100.00000	33.62013				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	17.82938	100.00000	17.79556				0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>56,991,451,837,669,500.00</b>	<b>5,106,219,000</b>	<b>77 744 735 700.00</b>
<b>Grand Total:</b>										<b>56,991,453,476,004,300.00</b>	<b>5,106,366,250</b>	<b>77 748 506 778.00</b>