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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 01/04/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 01/04/2014	Any day expiry		10.57240	10.57240		10.52090	10.52090		13.81	0.00	0	0.00
\$ / R	On 02/04/2014	Any day expiry		10.56770	10.56770		10.52090	10.52090		14.20	0.00	0	0.00
\$ / R	On 02/04/2014	Any day expiry	10.68	Call	4.89540	0.00490	10.01180	0.01001	4.895	16.50	0.00	0	10,000.00
\$ / R	On 02/04/2014	Any day expiry	10.72	Call	2.57190	0.00257	7.07740	0.00708	2.572	17.64	0.00	0	400.00
\$ / R	On 08/04/2014	Any day expiry		10.57420	10.57420		10.52900	10.52900		12.90	0.00	0	0.00
\$ / R	On 08/04/2014	Any day expiry	10.77	Call	20.72860	0.02073	20.00760	0.02001	20.729	14.43	0.00	0	3,000.00
\$ / R	On 08/04/2014	Any day expiry	11.05	Call	3.00620	0.00301	3.86070	0.00386	3.006	16.96	0.00	0	3,000.00
\$ / R	On 25/04/2014	Any day expiry		10.60190	10.60190		10.55670	10.55670		12.66	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.00060	0.00000	0.01140	0.00001	0.001	21.80	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	665.78020	0.66578	621.77360	0.62177	665.780	13.25	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	269.53730	0.26954	304.97970	0.30498	269.537	13.72	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	1.00820	0.00101	0.99460	0.00099	1.008	19.09	0.00	0	500.00
\$ / R	On 29/04/2014	Any day expiry		10.60840	10.60840		10.56320	10.56320		12.48	0.00	0	0.00
\$ / R	On 29/04/2014	Any day expiry	10.57	Call	165.58400	0.16558	144.11810	0.14412	165.584	12.44	0.00	0	10,000.00
\$ / R	On 26/05/2014	Any day expiry		10.65340	10.65340		10.59790	10.59790		12.90	0.00	0	10,150.00
\$ / R	On 27/05/2014	Any day expiry		10.65510	10.65510		10.59920	10.59920		12.93	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.21840	0.00022	0.21110	0.00021	0.218	20.70	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	553.82700	0.55383	507.50580	0.50751	553.827	12.22	0.00	0	5,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 28/05/2014	Any day expiry		10.65680	10.65680	10.60040	10.60040		12.96	0.00	0	0.00
\$ / R	10.80	Put	308.31800	0.30832	347.37350	0.34737	308.318	13.58	0.00	0	500.00		
\$ / R	12.20	Call	12.83710	0.01284	12.28470	0.01228	12.837	19.18	0.00	0	500.00		
\$ / R		On 13/06/2014	Foreign Exchange Future		10.68420	10.68420	10.63020	10.63020		13.38	1,296,228,512.40	121,322	1,321,744.00
\$ / R	8.64	Put	1.17720	0.00118	1.08710	0.00109	1.177	18.31	0.00	0	24,582.00		
\$ / R	8.78	Put	1.50860	0.00151	1.41200	0.00141	1.509	17.54	0.00	0	15,489.00		
\$ / R	8.80	Put	1.56370	0.00156	1.46650	0.00147	1.564	17.43	0.00	0	920.00		
\$ / R	9.75	Put	12.94180	0.01294	16.00360	0.01600	12.942	12.66	0.00	0	250.00		
\$ / R	9.78	Put	14.64240	0.01464	18.00380	0.01800	14.642	12.65	0.00	0	920.00		
\$ / R	9.97	Put	30.39660	0.03040	36.20400	0.03620	30.397	12.55	0.00	0	24,582.00		
\$ / R	10.00	Put	33.84420	0.03384	40.13140	0.04013	33.844	12.54	0.00	0	15,000.00		
\$ / R	10.01	Put	35.06180	0.03506	41.51500	0.04152	35.062	12.53	0.00	0	50.00		
\$ / R	10.13	Put	52.63420	0.05263	63.50880	0.06351	52.634	12.47	0.00	0	15,489.00		
\$ / R	10.15	Put	56.14460	0.05614	68.06910	0.06807	56.145	12.46	0.00	0	47,500.00		
\$ / R	10.50	Put	165.22880	0.16523	187.64320	0.18764	165.229	13.04	0.00	0	15,000.00		
\$ / R	10.57	Put	196.52030	0.19652	221.09750	0.22110	196.520	13.16	0.00	0	11,250.00		
\$ / R	10.63	Put	225.89790	0.22590	253.59410	0.25359	225.898	13.26	0.00	0	11,250.00		
\$ / R	10.65	Put	236.20590	0.23621	265.36620	0.26537	236.206	13.29	0.00	0	2,350.00		
\$ / R	10.90	Put	393.58350	0.39358	431.79640	0.43180	393.583	14.14	0.00	0	7,000.00		
\$ / R	10.95	Call	163.67700	0.16368	149.03220	0.14903	163.677	14.33	0.00	0	5,000.00		
\$ / R	11.00	Call	150.70790	0.15071	137.12860	0.13713	150.708	14.52	0.00	0	19,500.00		
\$ / R	11.00	Put	466.50790	0.46651	506.92860	0.50693	466.508	14.52	0.00	0	5,000.00		
\$ / R	11.01	Call	148.24430	0.14824	134.86710	0.13487	148.244	14.56	0.00	0	50.00		
\$ / R	11.01	Put	474.04430	0.47404	514.66710	0.51467	474.044	14.56	0.00	0	50.00		
\$ / R	11.02	Call	145.82060	0.14582	132.64590	0.13265	145.821	14.60	0.00	0	5,000.00		
\$ / R	11.10	Call	127.86830	0.12787	116.19020	0.11619	127.868	14.90	0.00	0	6,000.00		
\$ / R	11.12	Call	123.75360	0.12375	112.42220	0.11242	123.754	14.98	0.00	0	2,000.00		
\$ / R	11.13	Call	121.74990	0.12175	110.58790	0.11059	121.750	15.02	0.00	0	2,000.00		
\$ / R	11.18	Call	112.23500	0.11223	102.09480	0.10209	112.235	15.21	0.00	0	2,000.00		
\$ / R	11.20	Call	108.65500	0.10866	98.95860	0.09896	108.655	15.28	0.00	0	15,000.00		
\$ / R	11.50	Call	68.91150	0.06891	63.05090	0.06305	68.911	16.54	0.00	0	2,500.00		
\$ / R	11.50	Put	884.71150	0.88471	932.85090	0.93285	884.711	16.54	0.00	0	600.00		
\$ / R	11.60	Call	59.73460	0.05973	54.68900	0.05469	59.735	16.96	0.00	0	250.00		
\$ / R	12.00	Call	34.10830	0.03411	31.42090	0.03142	34.108	18.51	0.00	0	46,682.00		
\$ / R	12.00	Put	1,349.90830	1.34991	1,401.22090	1.40122	1,349.908	18.51	0.00	0	1,000.00		
\$ / R	12.05	Call	31.86240	0.03186	29.43500	0.02943	31.862	18.69	0.00	0	21,000.00		
\$ / R	12.24	Call	24.80890	0.02481	23.18050	0.02318	24.809	19.38	0.00	0	15,489.00		
\$ / R		On 18/06/2014	Any day expiry		10.69290	10.69290	10.64090	10.64090		13.39	0.00	0	0.00
\$ / R		On 27/06/2014	Any day expiry		10.70850	10.70850	10.66020	10.66020		13.48	0.00	0	0.00
\$ / R	8.30	Put	0.99420	0.00099	0.86710	0.00087	0.994	19.44	0.00	0	4,700.00		
\$ / R	10.82	Call	239.31630	0.23932	222.18130	0.22218	239.316	13.92	0.00	0	4,700.00		
\$ / R		On 30/06/2014	Any day expiry		10.71370	10.71370	10.66670	10.66670		13.46	0.00	0	0.00
\$ / R	10.80	Put	339.43930	0.33944	368.77050	0.36877	339.439	13.81	0.00	0	500.00		
\$ / R	12.40	Call	33.94150	0.03394	32.19920	0.03220	33.942	19.77	0.00	0	500.00		
\$ / R		On 28/07/2014	Any day expiry		10.76530	10.76530	10.71870	10.71870		13.91	0.00	0	0.00
\$ / R	8.30	Put	2.44830	0.00245	2.18240	0.00218	2.448	18.77	0.00	0	4,700.00		
\$ / R	10.82	Call	319.28610	0.31929	301.39650	0.30140	319.286	14.14	0.00	0	4,700.00		
\$ / R		On 29/07/2014	Any day expiry		10.76720	10.76720	10.72060	10.72060		13.93	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	362.67510	0.36268	390.94170	0.39094	362.675	14.09	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	564.37710	0.56438	597.93690	0.59794	564.377	15.05	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	81.57830	0.08158	77.26680	0.07727	81.578	18.39	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	51.48010	0.05148	48.97380	0.04897	51.480	20.17	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			10.81170	10.81170	10.76470	10.76470		14.23	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	161.40120	0.16140	176.32200	0.17632	161.401	13.30	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	114.69570	0.11470	109.00660	0.10901	114.696	18.16	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.82090	10.82090	10.77390	10.77390		14.22	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	379.98080	0.37998	407.02850	0.40703	379.981	14.22	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	68.62530	0.06863	65.25600	0.06526	68.625	20.45	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.82280	10.82280	10.77570	10.77570		14.22	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	4.17090	0.00417	3.58140	0.00358	4.171	18.16	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	342.79880	0.34280	325.69520	0.32570	342.799	14.69	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.85620	10.85620	10.80880	10.80880		14.37	87,935,220.00	8,100	33,863.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	9.86450	0.00986	9.37920	0.00938	9.865	15.83	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	11.47050	0.01147	11.04050	0.01104	11.470	15.64	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	11.90890	0.01191	11.49690	0.01150	11.909	15.59	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	14.35060	0.01435	14.05480	0.01405	14.351	15.34	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	58.56330	0.05856	63.53530	0.06354	58.563	13.46	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	92.77690	0.09278	100.42190	0.10042	92.777	13.35	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	133.32860	0.13333	143.88670	0.14389	133.329	13.26	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	138.26810	0.13827	149.16360	0.14916	138.268	13.25	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	143.34300	0.14334	154.58390	0.15458	143.343	13.24	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	191.15290	0.19115	208.47020	0.20847	191.153	13.38	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	239.93710	0.23994	259.80860	0.25981	239.937	13.63	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	262.14640	0.26215	283.07320	0.28307	262.146	13.74	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	232.33030	0.23233	221.62680	0.22163	232.330	16.30	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	155.46160	0.15546	148.13680	0.14814	155.462	17.78	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	126.54510	0.12655	120.57670	0.12058	126.545	18.57	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	119.37240	0.11937	113.74250	0.11374	119.372	18.80	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	115.99290	0.11599	110.52050	0.11052	115.993	18.92	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	111.95210	0.11195	106.66890	0.10667	111.952	19.07	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	90.81340	0.09081	86.51770	0.08652	90.813	19.97	0.00	0	10,000.00
\$ / R	On 26/09/2014	Any day expiry			10.87660	10.87660	10.82900	10.82900		14.53	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	394.57800	0.39458	420.14840	0.42015	394.578	14.31	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	82.95770	0.08296	84.12080	0.08412	82.958	20.86	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.88210	10.88210	10.83450	10.83450		14.51	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	5.62790	0.00563	4.86690	0.00487	5.628	17.45	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	412.43400	0.41243	394.65570	0.39466	412.434	14.68	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			10.94120	10.94120	10.89350	10.89350		14.84	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	7.20570	0.00721	7.36680	0.00737	7.206	17.01	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	410.67980	0.41068	435.77240	0.43577	410.680	14.50	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	385.82030	0.38582	370.13200	0.37013	385.820	15.63	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	109.41350	0.10941	106.93450	0.10693	109.414	21.54	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.95310	10.95310	10.90540	10.90540		14.75	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	154.14770	0.15415	165.41740	0.16542	154.148	13.63	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	248.41700	0.24842	238.60450	0.23860	248.417	17.41	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.99490	10.99490	10.94710	10.94710		15.06	0.00	0	0.00

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\$ / R	On 25/11/2014	Any day expiry	10.80	Put	421.06950	0.42107	445.26580	0.44527	421.069	14.61	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	130.07570	0.13008	127.45190	0.12745	130.076	22.45	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.00080	11.00080	10.95300	10.95300		15.08	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	11.00800	0.01101	10.47150	0.01047	11.008	17.24	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	449.73110	0.44973	432.65810	0.43266	449.731	15.69	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.02870	11.02870	10.98070	10.98070		15.11	12,120,541.30	1,099	29,771.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	32.43690	0.03244	30.08300	0.03008	32.437	14.91	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	57.18040	0.05718	57.08150	0.05708	57.180	14.43	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	95.30840	0.09531	99.99820	0.10000	95.308	13.96	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	109.95420	0.10995	116.64210	0.11664	109.954	13.83	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	133.84070	0.13384	142.43460	0.14243	133.841	13.82	0.00	0	17,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	237.57730	0.23758	252.97040	0.25297	237.577	13.90	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	304.36350	0.30436	323.01710	0.32302	304.363	14.14	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	375.58330	0.37558	396.98540	0.39699	375.583	14.46	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	438.08480	0.43808	461.63960	0.46164	438.085	14.72	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	499.48110	0.49948	524.95070	0.52495	499.481	14.96	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	540.50140	0.54050	567.15080	0.56715	540.501	15.11	0.00	0	42,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	602.44310	0.60244	630.52450	0.63052	602.443	15.35	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Put	608.79470	0.60879	637.01480	0.63701	608.795	15.38	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	667.18300	0.66718	696.62630	0.69663	667.183	15.59	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	294.36230	0.29436	283.78350	0.28378	294.362	17.59	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	249.57280	0.24957	240.69940	0.24070	249.573	18.27	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	170.65200	0.17065	164.73040	0.16473	170.652	19.96	0.00	0	47,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	165.71630	0.16572	159.97900	0.15998	165.716	20.10	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	154.06960	0.15407	148.75500	0.14876	154.070	20.62	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	153.61420	0.15361	148.31340	0.14831	153.614	20.71	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	99.27360	0.09927	95.54950	0.09555	99.274	25.38	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.03460	11.03460	10.98670	10.98670		15.22	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	427.14370	0.42714	450.79420	0.45079	427.144	14.66	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	145.38480	0.14538	142.75320	0.14275	145.385	22.98	0.00	0	500.00
\$ / R	On 28/01/2015	Any day expiry			11.12480	11.12480	11.07700	11.07700		15.58	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	440.07220	0.44007	463.20250	0.46320	440.072	14.80	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	178.44220	0.17844	179.12210	0.17912	178.442	24.21	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.18370	11.18370	11.13580	11.13580		15.75	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	446.27050	0.44627	469.19550	0.46920	446.271	14.87	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	202.85400	0.20285	201.88700	0.20189	202.854	24.73	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.22370	11.22370	11.17580	11.17580		15.77	0.00	0	50.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	188.79460	0.18879	200.32450	0.20032	188.795	14.15	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	502.64620	0.50265	525.86900	0.52587	502.646	15.12	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	226.29420	0.22629	222.43870	0.22244	226.294	23.37	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.24690	11.24690	11.19890	11.19890		15.89	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	451.41510	0.45142	474.18860	0.47419	451.415	14.91	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	207.85650	0.20786	197.92470	0.19792	207.857	24.89	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.32100	11.32100	11.27440	11.27440		16.08	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	456.80110	0.45680	478.54660	0.47855	456.801	15.02	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	209.79130	0.20979	207.27470	0.20727	209.791	24.62	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.39130	11.39130	11.34460	11.34460		16.35	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	461.81480	0.46181	482.35770	0.48236	461.815	15.15	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	205.99710	0.20600	203.72680	0.20373	205.997	24.39	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.43740	11.43740	11.39050	11.39050		16.46	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.46410	11.46410	11.41710	11.41710		16.58	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	467.22670	0.46723	487.08090	0.48708	467.227	15.28	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	203.91930	0.20392	192.66630	0.19267	203.919	24.42	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.54420	11.54420	11.49700	11.49700		16.70	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	469.17080	0.46917	491.59220	0.49159	469.171	15.34	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	210.02320	0.21002	205.07820	0.20508	210.023	24.20	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.61450	11.61450	11.56710	11.56710		16.80	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	470.98550	0.47099	492.93030	0.49293	470.986	15.39	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	209.85300	0.20985	206.80510	0.20681	209.853	24.17	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.69220	11.69220	11.64450	11.64450		16.97	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	471.85420	0.47185	493.78070	0.49378	471.854	15.43	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	212.13320	0.21213	206.99750	0.20700	212.133	23.99	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.76500	11.76500	11.71710	11.71710		17.05	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	472.17480	0.47217	494.21640	0.49422	472.175	15.45	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	227.68530	0.22769	217.70090	0.21770	227.685	23.98	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.83290	11.83290	11.78490	11.78490		17.12	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	472.25370	0.47225	493.91980	0.49392	472.254	15.47	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	213.17350	0.21317	209.80420	0.20980	213.173	23.85	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			11.89600	11.89600	11.84780	11.84780		17.25	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	469.96390	0.46996	492.37370	0.49237	469.964	15.44	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	202.24930	0.20225	199.24350	0.19924	202.249	23.73	0.00	0	300.00
\$ / R MAXI	On 01/04/2014	Any day expiry			10.57240	10.57240	10.52090	10.52090		13.81	52,862,000.00	50	0.00
\$ / R MAXI	On 08/04/2014	Any day expiry			10.57420	10.57420	10.58100	10.58100		12.90	0.00	0	0.00
\$ / R MAXI	On 08/04/2014	Any day expiry	10.58	Put	7,918.77780	0.07919	0.00000	0.00000	7,918.778	13.05	925,000.00	150	50.00
\$ / R MAXI	On 05/05/2014	Any day expiry			10.61820	10.61820	10.57180	10.57180		12.44	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.68420	10.68420	10.63020	10.63020		13.38	149,578.80	14	1,328.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	41,497.75570	0.41498	45,388.60300	0.45389	41,497.756	14.25	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.85620	10.85620	10.80880	10.80880		14.37	379,967.00	35	103.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.02870	11.02870	10.98070	10.98070		15.11	132,344.40	12	25.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.76800	17.76800	17.69800	17.69800		12.92	255,930,272.00	14,404	41,872.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	7.39200	0.00739	8.78470	0.00878	7.392	17.67	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	48.61490	0.04861	57.29600	0.05730	48.615	13.05	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	61.68470	0.06168	72.20220	0.07220	61.685	12.72	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	88.44040	0.08844	107.72020	0.10772	88.440	12.21	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	167.84540	0.16785	198.27370	0.19827	167.845	12.42	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	486.23160	0.48623	540.75490	0.54075	486.232	13.10	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	875.57880	0.87558	940.25990	0.94026	875.579	14.11	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	50.47630	0.05048	54.07210	0.05407	50.476	15.57	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	38.89230	0.03889	42.22910	0.04223	38.892	16.07	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.04090	18.04090	17.98230	17.98230		13.87	38,607,526.00	2,140	7,196.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.31270	18.31270	18.25410	18.25410		14.66	28,750,939.00	1,570	6,970.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	1,011.78470	1.01178	1,044.42140	1.04442	1,011.785	14.92	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.44710	18.44710	18.38870	18.38870		14.95	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	859.21480	0.85921	883.23000	0.88323	859.215	14.69	0.00	0	9,605.00

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	18.50	Put	1,023.94010	1.02394	1,051.10210	1.05110	1,023.940	15.01	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,105.37710	1.10538	1,133.85620	1.13386	1,105.377	15.17	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	377.18610	0.37719	364.13400	0.36413	377.186	18.00	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	299.06800	0.29907	288.76990	0.28877	299.068	18.66	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	297.02740	0.29703	286.80520	0.28681	297.027	18.68	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.61640	18.61640	18.55830	18.55830		15.16	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10324	0.10324	0.10315	0.10315		15.05	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10495	0.10495	0.10494	0.10494		15.98	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10868	0.10868	0.10868	0.10868		17.10	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.73740	14.73740	14.65470	14.65470		12.47	14,870,036.60	1,009	85,095.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	43.78550	0.04379	52.74190	0.05274	43.786	12.24	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	49.11370	0.04911	58.86520	0.05887	49.114	12.17	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	101.04600	0.10105	123.12330	0.12312	101.046	12.04	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	177.02240	0.17702	208.80160	0.20880	177.022	12.22	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	395.53700	0.39554	450.48890	0.45049	395.537	12.74	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	44.88490	0.04488	40.04970	0.04005	44.885	16.84	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	41.69450	0.04169	37.30920	0.03731	41.694	16.90	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.97360	14.97360	14.90030	14.90030		13.56	15,422,808.00	1,030	12,628.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	234.81610	0.23482	259.42560	0.25943	234.816	12.70	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	245.55520	0.24556	270.85030	0.27085	245.555	12.73	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	210.45250	0.21045	200.58590	0.20059	210.453	16.31	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.21180	15.21180	15.13790	15.13790		14.32	13,234,266.00	870	5,970.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.48290	15.48290	15.40950	15.40950		14.85	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			483.07300	483.07300	486.75500	486.75500			0.00	0	0.00
AL12	On 07/08/2014	Index Future			490.12300	490.12300	493.86100	493.86100			0.00	0	0.00
AL12	On 06/11/2014	Index Future			497.62100	497.62100	501.42500	501.42500			0.00	0	0.00
AL37	On 08/05/2014	Index Future			411.57900	411.57900	412.18400	412.18400			0.00	0	0.00
AL37	On 07/08/2014	Index Future			417.58600	417.58600	418.20100	418.20100			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			482.77000	482.77000	484.94700	484.94700			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			489.81500	489.81500	492.02700	492.02700			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			441.17900	441.17900	443.09700	443.09700			0.00	0	704.00
ALBI	On 07/08/2014	Index Future			447.61700	447.61700	449.56500	449.56500			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			454.46500	454.46500	456.45100	456.45100			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.82810	9.82810	9.80180	9.80180		11.74	0.00	0	10,858.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	26.06020	0.02606	29.83930	0.02984	26.060	11.90	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	273.40360	0.27340	259.89330	0.25989	273.404	11.65	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	18.86990	0.01887	17.94210	0.01794	18.870	12.97	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.92230	9.92230	9.90290	9.90290		11.98	5,457,265.00	550	10,818.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.01900	10.01900	10.00060	10.00060		12.15	3,005,700.00	300	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
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	170.78780		0.17079		176.36350	0.17636	170.788	12.06	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	392.84690		0.39285		384.95920	0.38496	392.847	12.20	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	177.97470		0.17797		174.32170	0.17432	177.975	13.08	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.12880		10.12880		10.11030	10.11030		12.30	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.67120		9.67120		9.61380	9.61380		12.98	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.80500		9.80500		9.75370	9.75370		13.63	0.00	0	75.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			103.33690		103.33690		-82.91810	-82.91810			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			733.63980		733.63980		708.48090	708.48090			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			805.72620		805.72620		778.97680	778.97680			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			214.34620		214.34620		157.89840	157.89840			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			696.58460		696.58460		671.95190	671.95190			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			95.23290		95.23290		91.15320	91.15320			0.00	0	5,000.00
CF CANDO CAFO	On 30/04/2014	Can-Do Future			45.37530		45.37530		46.00000	46.00000			0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.10200		12.10200		12.04090	12.04090		12.88	0.00	0	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.30730		12.30730		12.25390	12.25390		13.88	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.75110		12.75110		12.69720	12.69720		15.16	0.00	0	125.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.71910		1.71910		1.70800	1.70800		13.15	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.74310		1.74310		1.73330	1.73330		14.36	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			117.72501		117.72501		117.70991	117.70991			0.00	0	0.00
EL28	On 07/08/2014	Bond Future			119.45885		119.45885		119.44415	119.44415			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			9.69555		82.16696		9.60041	82.87298			0.00	0	6,292.00
ES33	On 07/08/2014	Bond Future			9.79788		83.25858		9.69960	83.97550			0.00	0	0.00
ES33	On 06/11/2014	Bond Future			9.89810		80.74984		9.79643	81.47912			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI			439.98200		439.98200		441.72100	441.72100			0.00	0	318.00
GOVI	On 07/08/2014	GOVI			446.40300		446.40300		448.17000	448.17000			0.00	0	220.00
GOVI	On 06/11/2014	GOVI			453.23200		453.23200		455.03300	455.03300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 08/05/2014	Bond Future		112.67647	112.67647		112.44518	112.44518			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		113.20893	113.20893		112.97473	112.97473			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 08/05/2014	Bond Future		113.30994	113.30994		112.46535	112.46535			0.00	0	367.00
I2038	On 07/08/2014	Bond Future		113.71090	113.71090		112.85442	112.85442			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		110.17639	110.17639		110.16223	110.16223			0.00	0	5,218.00
I2046	On 07/08/2014	Bond Future		111.79903	111.79903		111.78512	111.78512			0.00	0	0.00
I2046	On 06/11/2014	Bond Future		112.18137	112.18137		112.16937	112.16937			0.00	0	0.00
I2050	On 08/05/2014	Bond Future		118.74980	118.74980		118.73457	118.73457			0.00	0	680.00
I2050	On 07/08/2014	Bond Future		119.09103	119.09103		119.07580	119.07580			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		205.47100	205.47100		205.31300	205.31300			0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future		208.49500	208.49500		208.33600	208.33600			0.00	0	90.00
IGOV	On 06/11/2014	Index Future		211.70900	211.70900		211.55100	211.55100			0.00	0	0.00
ILBI	On 08/05/2014	Index Future		556.17800	556.17800		556.26300	556.26300			0.00	0	0.00
ILBI	On 07/08/2014	Index Future		564.19500	564.19500		564.28200	564.28200			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		5.74000	94.26000		5.74000	94.26000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future		5.81000	94.19000		5.82000	94.18000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future		6.05000	93.95000		6.05000	93.95000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future		6.11000	93.89000		6.12000	93.88000			0.00	0	1,500.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future		6.32000	93.68000		6.32000	93.68000			0.00	0	700.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future		6.38000	93.62000		6.39000	93.61000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.83000	93.17000		6.83000	93.17000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		7.14000	92.86000		7.16000	92.84000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		7.41000	92.59000		7.42000	92.58000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		7.60000	92.40000		7.62000	92.38000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		7.77000	92.23000		7.79000	92.21000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.94000	92.06000		7.96000	92.04000			0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future		9.22400	9.22400		9.19310	9.19310		8.90	0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future		9.29660	9.29660		9.27030	9.27030		11.06	0.00	0	0.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future		1.37940	1.37940		1.37860	1.37860			0.00	0	680.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future		1.37930	1.37930		1.37850	1.37850			0.00	0	125.00
R / ¥EN	On 13/06/2014	Foreign Exchange Future		9.79460	9.79460	0.10206	9.79660	9.79660		15.36	0.00	0	0.00
R157	On 08/05/2014	Bond Future		6.88210	110.47288		6.89550	110.45498		1.63	0.00	0	22,838.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 07/08/2014	Bond Future			7.11244		112.08620		7.12870	112.06854		1.42	0.00	0	13,000.00
R157	On 06/11/2014	Bond Future			7.40740		106.98842		7.42644	106.97248		1.26	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.51226		119.29414		8.43713	119.93067		11.45	0.00	0	51,609.00
R186	On 08/05/2014	Bond Future	7.50	Call	34.75000		0.03475		55.74000	0.05574	34.750	11.26	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.25	Call	846.56000		0.84656		1,082.85000	1.08285	846.560	11.40	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	8.40	Call	1,303.67000		1.30367		1,613.08000	1.61308	1,303.670	11.43	0.00	0	1,000.00
R186	On 08/05/2014	Bond Future	8.50	Call	1,684.34000		1.68434		2,042.89000	2.04289	1,684.340	11.45	0.00	0	900.00
R186	On 08/05/2014	Bond Future	8.50	Put	1,787.88000		1.78788		1,509.90000	1.50990	1,787.880	11.45	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.75	Call	2,913.17000		2.91317		3,382.53000	3.38253	2,913.170	11.62	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.80	Put	805.89000		0.80589		657.46000	0.65746	805.890	11.65	0.00	0	900.00
R186	On 08/05/2014	Bond Future	9.00	Put	432.30000		0.43230		345.13000	0.34513	432.300	11.79	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.10	Put	307.75000		0.30775		243.19000	0.24319	307.750	11.85	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Put	178.63000		0.17863		139.13000	0.13913	178.630	11.95	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Put	20.07000		0.02007		14.95000	0.01495	20.070	12.12	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future			8.60181		115.74300		8.52384	116.38943		11.99	0.00	0	100.00
R186	On 07/08/2014	Bond Future	8.92	Put	2,175.73000		2.17573		1,961.71000	1.96171	2,175.730	12.24	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.68517		117.51553		8.60406	118.17387		12.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	2,828.31000		2.82831		2,615.19000	2.61519	2,828.310	12.56	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			280.12049		280.12049		280.08807	280.08807			0.00	0	1,912.00
R197	On 07/08/2014	Bond Future			278.42591		278.42591		278.39435	278.39435			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			6.43183		104.78482		6.44715	104.77570		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.75621		101.90400		6.78077	101.89524		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			218.36473		218.36473		218.33787	218.33787		10.29	0.00	0	44,663.00
R202	On 07/08/2014	Bond Future			218.48924		218.48924		218.46284	218.46284		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			8.41558		97.45958		8.34041	97.90971		9.86	0.00	0	12,906.00
R2023	On 07/08/2014	Bond Future			8.51563		98.77090		8.43722	99.22849		10.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 06/11/2014	Bond Future			8.61342		96.36309		8.53133	96.82945		10.47	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.64985		103.04559		7.63610	103.08592		4.54	0.00	0	16,949.00
R203	On 08/05/2014	Bond Future	6.84	Call	32.13000		0.03213		36.55000	0.03655	32.130	4.46	0.00	0	29.00
R203	On 08/05/2014	Bond Future	7.40	Call	294.83000		0.29483		314.75000	0.31475	294.830	4.50	0.00	0	16.00
R203	On 07/08/2014	Bond Future			7.80590		104.55041		7.79069	104.59183		4.18	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	198.03000		0.19803		206.77000	0.20677	198.030	4.10	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.96788		101.98687		7.95042	102.03075		4.24	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	349.77000		0.34977		360.54000	0.36054	349.770	4.13	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	423.36000		0.42336		435.70000	0.43570	423.360	4.13	0.00	0	14.00
R203	On 05/02/2015	Bond Future			8.14130		103.61002		8.12156	103.65542		3.97	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,040.68000		1.04068		1,061.20000	1.06120	1,040.680	3.93	0.00	0	55.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 08/05/2014	Bond Future			8.91635		94.56399		8.82613	95.28103			0.00	0	1,991.00
R2030	On 07/08/2014	Bond Future			9.00697		91.93738		8.91371	92.66532			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			9.08733		93.34571		8.99087	94.08653			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.09366		96.70921		8.99837	97.58339			0.00	0	5,914.00
R2037	On 07/08/2014	Bond Future			9.17850		93.86343		9.08018	94.75089			0.00	0	3,280.00
R2037	On 06/11/2014	Bond Future			9.25375		95.18430		9.15231	96.08718			0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.88306		103.57434		7.85895	103.66634		5.94	517,871.70	5	31,046.00
R204	On 07/08/2014	Bond Future			8.01844		101.05396		7.99253	101.14776		5.82	0.00	0	300.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,865.63000		1.86563		1,815.91000	1.81591	1,865.630	5.79	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.14872		102.60136		8.12039	102.69843		5.76	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,116.22000		2.11622		2,068.52000	2.06852	2,116.220	5.76	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			9.16473		97.42962		9.06938	98.39040			0.00	0	13,515.00
R2048	On 07/08/2014	Bond Future			9.24148		98.73122		9.14322	99.70646			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.31550		95.81809		9.21412	96.81001			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			8.15989		98.27910		8.12045	98.45125		7.19	0.00	0	19,048.00
R207	On 07/08/2014	Bond Future			8.28967		96.07328		8.24784	96.24836		7.34	0.00	0	100.00
R207	On 06/11/2014	Bond Future			8.40852		97.54462		8.36378	97.72416		7.34	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.28608		92.84459		8.23127	93.11424		8.66	835,601.31	9	11,721.00
R208	On 07/08/2014	Bond Future			8.39879		94.20049		8.34122	94.47448		8.59	0.00	0	100.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,216.40000		2.21640		2,079.94000	2.07994	2,216.400	8.60	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.50758		92.24383		8.44675	92.52368		8.83	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,534.44000		2.53444		2,405.93000	2.40593	2,534.440	8.83	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			9.01434		74.50970		8.91905	75.23061		17.59	0.00	0	25,078.00
R209	On 08/05/2014	Bond Future	8.50	Call	390.69000		0.39069		553.88000	0.55388	390.690	17.44	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	1,612.37000		1.61237		2,020.37000	2.02037	1,612.370	17.59	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	466.82000		0.46682		357.51000	0.35751	466.820	18.03	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	312.84000		0.31284		235.78000	0.23578	312.840	18.14	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	211.61000		0.21161		157.26000	0.15726	211.610	18.25	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	150.43000		0.15043		110.54000	0.11054	150.430	18.34	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.08996		75.59786		8.99190	76.32962		17.74	0.00	0	100.00
R209	On 06/11/2014	Bond Future			9.16156		73.60827		9.06052	74.35252		18.62	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			163.51482		163.51482		163.49494	163.49494			0.00	0	719.00
R210	On 07/08/2014	Bond Future			165.92285		165.92285		165.90352	165.90352			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			127.67135		127.67135		127.65934	127.65934			0.00	0	390.00
R211	On 07/08/2014	Bond Future			127.98726		127.98726		127.97565	127.97565			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			132.08582		132.08582		131.69923	131.69923			0.00	0	21,797.00
R212	On 07/08/2014	Bond Future			132.31410		132.31410		131.92236	131.92236			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.87657		85.16309		8.78632	85.85411		14.94	170,326.18	2	21,707.00
R213	On 07/08/2014	Bond Future			8.95692		86.40680		8.86386	87.10822		15.27	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 06/11/2014	Bond Future		9.03448	84.18783		8.93835	84.90156		16.16	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 08/05/2014	Bond Future		9.08862	75.43868		8.98824	76.23046		17.78	0.00	0	5,055.00
R214	On 07/08/2014	Bond Future		9.16269	76.44725		9.05938	77.25098		18.14	0.00	0	0.00
R214	On 06/11/2014	Bond Future		9.23400	74.33061		9.12757	75.14792		19.32	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		21,046.56000	21,046.56000		20,938.74000	20,938.74000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future		4.88520	4.88520		4.85840	4.85840		10.94	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		4.83430	4.83430		4.81180	4.81180		11.77	0.00	0	0.00

**Total for Derivatives :** **1,827,535,775.69**    **152,671**    **3 675 687.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond		0.00000	100.11855		0.00000	100.10121			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.33500	106.40596		7.34500	106.37414			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.21542		0.00000	100.19571			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		9.01000	101.34341		8.98500	101.41823		63,070,000,000,000.00	7,000,000,000	3,500,000,000.00	
AB010	On 21/11/2022	Spot Bond		0.00000	100.78329		0.00000	100.76204			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.88682		0.00000	100.86536			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.87500	97.29144		9.85000	97.35352			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.63500	100.60340		7.64500	100.57360		3,054,763,500,000.00	400,100,000	200,000,000.00	
AB08	On 03/05/2017	Spot Bond		0.00000	101.27781		0.00000	101.25628			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		9.18000	107.19507		9.16500	107.20873		9,180,000,000,000.00	1,000,000,000	500,000,000.00	
ABCP12	On 20/09/2014	Spot Bond		1.50000	133.16495		1.50000	133.13007			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.35000	264.79361		2.35000	264.71805			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.77039		0.00000	100.74973			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.80562	0.00000	100.78681				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.35567	0.00000	100.33577				0.00	150,000,000	4,150,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.37028	0.00000	100.34956				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.37988	0.00000	100.35862				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.53595	0.00000	101.51712				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	100.00000	7.44936	100.00000	7.43759				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	100.00000	1.32583	100.00000	1.32373				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.09500	103.65497	8.10500	103.62344			5,990,300,000,000.00		740,000,000	415,800,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	101.01570	0.00000	100.99276				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.05000	100.79311	8.06000	100.76697				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.50508	0.00000	100.43808				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.91391	0.00000	100.89243				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	99.84912	0.00000	99.82750				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	99.75836	0.00000	99.73794				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	99.89048	0.00000	99.86856				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.21115	0.00000	100.18979				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.25611	0.00000	100.23271				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.78328	0.00000	100.76051				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.26504	0.00000	100.23826				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.95000	133.70261	5.95000	133.65137				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.05000	125.21879	3.05000	125.18080				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.25000	113.04352	4.25000	113.00546				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.10000	99.24571	5.10000	99.20994				0.00	0	2,000,000,000.00
ABLI06	On 19/07/2020	Spot Bond	5.97000	102.70693	6.01000	102.45631				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS2A	On 13/07/2016	Spot Bond		11.58000	111.06629		11.56500	111.06260			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	99.68284		0.00000	99.65096			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.10490		0.00000	100.03186			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.11129		0.00000	100.03698			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.11663		0.00000	100.04106			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.75000	109.11047		4.75000	109.07226			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	57.34949		100.00000	57.21056			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.09000	166.32342		2.09000	166.27714			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	156.84088		2.76000	156.79437			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.12000	168.15906		2.12000	168.11212			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.99000	172.07541		1.99000	172.02796			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.57625	73.01707		8.56125	73.03919			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.57625	73.01707		8.56125	73.03919			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	100.22785		0.00000	100.20701			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	91.55000		0.00000	91.45000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	90.36000		0.00000	90.26000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	90.77000		0.00000	90.64000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	87.14000		0.00000	87.14000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	86.50000		0.00000	86.49000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	101.54405		0.00000	101.52480			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	99.81763		0.00000	99.79920			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	86.13000		0.00000	86.12000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN50	On 21/12/2014	Spot Bond	7.59000	103.27201		7.60000	103.24395			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	86.39000		0.00000	86.40000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	89.38000		0.00000	89.44000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	86.56000		0.00000	86.54000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.14940		0.00000	100.13070			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.62500	108.62180		7.63500	108.58549			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	101.49296		0.00000	101.47256			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	83.71000		0.00000	83.69000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	83.43000		0.00000	83.40000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.69000	102.31147		2.71000	102.08549			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.64000	149.02984		2.64000	148.98620			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.59000	198.83523		2.59000	198.77719			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	82.65000		0.00000	82.60000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.98000	87.76510		9.90500	88.14137			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	92.43000		0.00000	92.36000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.70000		0.00000	100.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	102.24010		0.00000	102.18411			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	88.67000		0.00000	88.56000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	97.22500		0.00000	97.41500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	110.68000		0.00000	110.45000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.93000	107.03485		9.85500	107.55924			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN78	On 20/06/2016	Spot Bond	0.00000	108.64000	0.00000	108.43000				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.87500	107.43984	9.80000	107.96737				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.41000	86.66999	9.35500	86.90211				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.15000	0.00000	100.62000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	98.59000	0.00000	99.54000				0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.97000	106.74171	9.89500	107.26385				0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	86.95000	0.00000	86.78000				0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.50047	0.00000	100.47949				0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	101.31394	0.00000	101.29261				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.88000	103.74601	8.86500	103.77165			13,320,000,000.00	1,500,000	1,500,000.00	
ABS11	On 09/04/2021	Spot Bond	8.00000	103.88800	8.00000	103.86561			0.00	0	0.00	
ABS5	On 01/05/2015	Spot Bond	7.28500	104.55264	7.29500	104.52170			7,430,700,000,000.00	1,020,000,000	510,000,000.00	
ABS6	On 01/06/2020	Spot Bond	9.43500	97.10173	9.39500	97.25459			423,631,500,000.00	44,900,000	23,600,000.00	
ABS7	On 11/09/2026	Spot Bond	10.13000	91.27462	10.05500	91.74116			0.00	0	0.00	
ABS9	On 17/03/2016	Spot Bond	7.98500	102.90750	7.99500	102.86755			0.00	0	0.00	
ABSI1	On 11/06/2014	Spot Bond	2.20000	129.57053	2.20000	129.53409			0.00	0	0.00	
ABSI2	On 07/12/2023	Spot Bond	2.16000	268.70252	2.16000	268.62722			0.00	0	0.00	
ABSI3	On 31/01/2017	Spot Bond	1.44000	125.06280	1.44000	125.03017			0.00	0	0.00	
ABSI4	On 31/01/2022	Spot Bond	2.12000	126.77031	2.16000	126.38003			0.00	0	2,000,000,000.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000		40.28782	100.00000	40.18915				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.78500		102.93528	11.79500	102.89007				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		101.13560	0.00000	101.10881				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		3.64880	100.00000	3.63996				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		101.16470	0.00000	101.13723				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		101.57696	0.00000	101.53979				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		21.74856	100.00000	21.69587				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		101.10649	0.00000	101.08039				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		62.19413	11.00000	62.17635				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		13.91908	100.00000	13.88536				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		100.34133	0.00000	100.31841				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.37469	0.00000	100.34953				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.32644	0.00000	100.30451				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.33650	0.00000	100.31390				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.34093	0.00000	100.31803				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		101.41401	0.00000	101.39135				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		101.41401	0.00000	101.39135				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		101.42232	0.00000	101.39954				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		100.31841	0.00000	100.29702				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		101.42232	0.00000	101.39954				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		101.40568	0.00000	101.38316				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL088		On 20/12/2015	Spot Bond	0.00000	88.33775		0.00000	88.31909			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.31269		0.00000	100.29169			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.18785		0.00000	100.16674			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.33051		0.00000	100.30832			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.34036		0.00000	100.31748			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.34435		0.00000	100.32120			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.33631		0.00000	100.31371			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.31842		0.00000	100.29703			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.89000	100.87896		9.85000	101.02585			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	101.33948		0.00000	101.31676			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	102.03256		0.00000	102.01071			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	81.94685		0.00000	81.92679			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	160.18997		0.00000	160.29621			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	160.19584		0.00000	160.30013			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.32638		0.00000	100.30446			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.87736		0.00000	100.85755			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.87736		0.00000	100.85755			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.73324		0.00000	100.71305			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.31630		0.00000	100.29504			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.31388		0.00000	100.29279			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.37798		0.00000	101.35795			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.66616		0.00000	100.64487			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL138	On 20/09/2021	Spot Bond	0.00000		101.37793		0.00000	101.35793			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		101.40094		0.00000	101.37853			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		102.03273		0.00000	102.01088			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000		100.37168		0.00000	100.35063			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		102.43218		0.00000	102.41095			0.00	0	6,300,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.21856		0.00000	100.19737			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.32761		0.00000	100.30560			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.32136		0.00000	100.29978			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000		100.28910		0.00000	100.26969			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000		100.28221		0.00000	100.26326			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000		100.29558		0.00000	100.27573			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.32055		0.00000	100.29903			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.30642		0.00000	100.28584			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000		100.29031		0.00000	100.27082			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000		100.29477		0.00000	100.27498			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		100.40750		10.23000	100.38028			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		100.29903		0.00000	100.27894			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000		100.29234		0.00000	100.27271			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000		100.39919		0.00000	100.37240			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		113.38823		0.00000	112.81720			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.95000		102.19916		9.92500	102.27148			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		100.31927		0.00000	100.29783			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		111.28226		1.75000	111.25229			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000		100.29436		0.00000	100.27460			0.00	0	0.00

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	100.29498		0.00000	100.27516			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.31038		0.00000	100.28963			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.32032		0.00000	100.29891			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.30043		0.00000	100.28034			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.31834		0.00000	100.29705			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.02933		0.00000	101.00970			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	102.42263		0.00000	102.40145			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	102.36269		0.00000	102.34284			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.32232		0.00000	100.30076			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.62269		0.00000	101.60247			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.31834		0.00000	100.29705			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.31214		0.00000	100.29117			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.32912		0.00000	100.30701			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.33435		0.00000	100.31188			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.29217		0.00000	100.27254			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.29824		0.00000	100.27821			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.33564		0.00000	100.31309			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.32947		0.00000	100.30743			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.35208		0.00000	100.32853			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.31238		0.00000	100.29149			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.34891		0.00000	100.32558			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	102.84457		0.00000	102.82315			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.35208		0.00000	100.32853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL200	On 21/11/2016	Spot Bond	0.00000	92.06350	0.00000	92.04529				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.33622	0.00000	100.31374				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.33622	0.00000	100.31374				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	118.38000	0.00000	118.51553				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	119.22453	0.00000	119.36045				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.29246	0.00000	100.27291				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.28967	0.00000	100.27031				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.78564	0.00000	100.76706				0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.29724	0.00000	100.27738				0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.29844	0.00000	100.27849				0.00	0	500,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.31038	0.00000	100.28963				0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.29286	0.00000	100.27328				0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.29246	0.00000	100.27291				0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.32278	0.00000	100.30110				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	101.18329	0.00000	101.16098				0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	101.36861	0.00000	101.34572				0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond	0.00000	100.61997	0.00000	100.60366				0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.62726	0.00000	100.61075				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	9.61589	100.00000	9.59181				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.79468	0.00000	100.77532				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.87936	0.00000	100.85796				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.93572	0.00000	100.91295				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	101.34592	0.00000	101.32592				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.49754	0.00000	101.47546				0.00	0	0.00

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		101.69962		0.00000	101.67476			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		101.30180		0.00000	101.28226			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.51500		99.45675		8.50000	99.46092			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		101.72630		0.00000	101.70085			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		102.03758		0.00000	102.00776			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.93000		99.08222		8.90500	99.15621			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.57000		117.59449		9.49500	118.05149			0.00	0	2,020,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		67.26202		100.00000	67.09547			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.47500		106.73377		7.48500	106.69411		37,973,000,000,000.00	5,080,000,000	2,540,000,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000		66.25107		100.00000	66.08701			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		16.55376		100.00000	16.51692			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.89000		156.06718		2.89000	156.02034			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.50516		0.00000	100.48486			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.49122		0.00000	100.47359			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		102.84890		0.00000	102.83262			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		101.33688		0.00000	101.31865			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		100.44160		0.00000	100.42377			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.93524		0.00000	100.90793			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.27714		0.00000	100.25861			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN011	On 20/03/2019	Spot Bond	0.00000	100.32046	0.00000	100.30037				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.23829	0.00000	100.21176				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	100.00000	21.04148	100.00000	100.00000				0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	100.00000	1.44115	100.00000	100.00000				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.43494	0.00000	100.41591				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.27250	0.00000	100.25430				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.26851	0.00000	100.25056				0.00	0	30,000,000,000.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.06844	0.00000	100.09329				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.42000	101.44461	9.39500	101.50984				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.97448	0.00000	101.95706				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	102.34001	0.00000	102.32093				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.73373	0.00000	101.71537				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.89412	0.00000	100.87439				0.00	0	550,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.60710	0.00000	100.58654				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.98500	101.09120	9.93000	101.32462			19,970,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond	7.58500	105.73353	7.59500	105.69757			6,826,500,000.00	900,000	6,900,000.00	
BAW3	On 02/10/2017	Spot Bond	0.00000	100.04301	0.00000	100.02140				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.03914	0.00000	100.01954				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	8.03000	100.36834	8.04000	100.34229				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.33000	101.83721	9.31500	101.85623				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.41605	101.32923	11.42343	101.29013				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.29163	100.27817	11.30252	100.23871				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.34414	100.21078	11.35509	100.17104				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.11340	0.00000	100.03844				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond		11.39109	100.09530		11.40174	100.05474			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.34945	98.43648		12.32920	98.46319			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.11610		0.00000	100.04050			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.11610		0.00000	100.04050			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.11617		0.00000	100.04057			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.66605	99.42700		11.67343	99.38798			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.55804	100.06521		11.56789	100.02379			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.29163	100.27817		11.30252	100.23871			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.52752	100.12729		11.52769	100.09593			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.70330	99.69925		10.71172	99.65966			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.11022		0.00000	100.03603			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.10887		0.00000	100.08163			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.10887		0.00000	100.08163			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.10311		0.00000	100.07732			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.90632	99.47749		10.91416	99.43563			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		12.10500	97.43350		12.09000	97.44069			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.10573		0.00000	100.07928			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		12.03000	95.02894		12.01500	95.03898			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.10016		0.00000	100.02841			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	100.10087		9.28000	100.07563			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.10730		0.00000	100.08046			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA32	On 31/03/2018	Spot Bond	11.82000	97.46740		11.79500	97.50820			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.10417		0.00000	100.07810			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.10678		0.00000	100.08006			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.10678		0.00000	100.08006			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.86352		0.00000	99.86352			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.10290		0.00000	100.07716			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.10780		0.00000	100.03411			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.56086		0.00000	100.49598			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.10780		0.00000	100.03411			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.10311		0.00000	100.07732			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.10442		0.00000	100.07793			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.10790		0.00000	100.08047			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.07836		0.00000	100.05847			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.41605	101.34205		14.42343	101.29500			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.67803	99.46193		15.68635	99.40178			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.59428	99.62191		14.58824	99.59158			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.14050		0.00000	100.10534			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.14050		0.00000	100.10534			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.14050		0.00000	100.10534			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.14565		0.00000	100.10920			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.12240		0.00000	100.09178			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	14.94292		100.00000	14.91457			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.87422		100.00000	18.82800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.17766	100.00000	17.13560				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.60350	100.00000	10.57753				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.62812	100.00000	10.60237				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		12.82013	100.00000	12.78873				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.10843	100.00000	11.08122				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		102.70479	100.00000	102.43237				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		101.20117	0.00000	101.18428				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.11630	0.00000	100.04071				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.11896	0.00000	100.04272				0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000		94.80519	100.00000	94.55959				0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000		89.02439	100.00000	88.80779				0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000		85.28037	100.00000	85.08159				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.06000		172.70959	2.06000	172.66161				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.49000		139.47105	8.41500	140.85723				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.49000		139.84012	8.41500	141.21689				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.87500		97.74824	8.80000	98.29753				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		101.26879	0.00000	101.24460				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.59464	0.00000	100.57325				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.30200	0.00000	100.28171				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		91.47870	100.00000	91.25000				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.47000		95.66668	8.44500	95.72594			1,694,000,000,000.00	200,000,000	308,740,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000		102.14370	0.00000	102.12482				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.31746	0.00000	101.29760				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A3	On 21/07/2016	Spot Bond	0.00000	101.34736		0.00000	101.32709			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	101.44703		0.00000	101.42537			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.54667		0.00000	101.52363			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.82529		0.00000	101.79835			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	16.08476		100.00000	16.04493			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	101.20268		0.00000	101.18282			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	101.26370		0.00000	101.24288			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	101.28985		0.00000	101.26861			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	101.29857		0.00000	101.27719			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	101.40313		0.00000	101.38009			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	101.54246		0.00000	101.51722			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	10.06708		100.00000	10.04215			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	10.06708		100.00000	10.04215			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.34134		0.00000	100.32226			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.36811		0.00000	100.34753			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.37540		0.00000	100.35442			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.88000	100.26562		8.86500	100.28010			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.39727		0.00000	100.37507			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.43599		0.00000	100.41163			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	9.01690		100.00000	8.99506			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	9.01690		100.00000	8.99506			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.52000	102.81758		6.53000	102.79617		2,608,000,000,000.00	400,000,000	200,000,000.00	
BID04	On 23/11/2017	Spot Bond	0.00000	101.32177		0.00000	101.30274			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000	99.80399		0.00000	99.78892			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC36	On 05/08/2014	Spot Bond	0.00000		97.84928		0.00000	97.83179			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000		99.40224		0.00000	99.38651			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000		99.01662		0.00000	99.00076			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000		97.31811		0.00000	97.30058			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.71584		0.00000	100.69848			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.83539		0.00000	100.81515			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.70644		0.00000	100.68921			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.74380		0.00000	100.72566			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.81163		0.00000	100.79186			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		101.09316		0.00000	101.06656			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		101.56092		0.00000	101.52316			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		39.17868	100.00000	39.08376				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		17.70706	100.00000	17.66370				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.33392		0.00000	100.31420			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.89960		0.00000	100.87883			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.85000		108.33064		7.86000	108.30187			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.98000		115.10087		9.96500	115.10529			408,182,000,000.00	40,900,000	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		101.80608		0.00000	101.77545			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		101.34292		0.00000	101.32464			0.00	0	900,000,000.00
CBL11	On 06/05/2016	Spot Bond	9.63000		105.96012		9.61500	105.96073			12,539,223,000,000.00	1,302,100,000	790,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.73000		99.48710	11.70500	99.54004				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		101.66980		0.00000	101.64169			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.98000		100.39768	11.95500	100.45438				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL15	On 18/05/2015	Spot Bond	0.00000	101.10715		0.00000	101.08665			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.87000	102.42006		9.85500	102.43207			22,701,000,000.00	2,300,000	295,100,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	101.08089		0.00000	101.05276			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.42000	95.96329		12.39500	96.02437			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	101.22752		0.00000	101.20688			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.58518		0.00000	100.55705			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	101.12081		0.00000	101.10094			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.73500	93.67752		10.68000	93.87703			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.32000	116.66410		10.24500	117.11208			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.17000	112.60935		10.09500	113.07869			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.51000	111.66866		9.43500	112.18403			47,985,558,000,000.00	5,045,800,000	2,522,900,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.75416		0.00000	100.72384			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.23000	99.91432		12.21500	99.90778			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	101.17447		0.00000	101.14997			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.22244		0.00000	100.19434			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	101.42303		0.00000	101.39419			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	102.58532		0.00000	102.54727			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	102.97721		0.00000	102.93358			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.70997		0.00000	100.68519			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.80191		0.00000	100.77849			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	101.53524		0.00000	101.49905			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	101.51900		0.00000	101.48320			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	101.60477		0.00000	101.56694			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	101.10616		0.00000	101.08329			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN167	On 30/04/2014	Spot Bond	100.00000		99.10310	100.00000	98.85029				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		99.10310	100.00000	98.85029				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		99.10310	100.00000	98.85029				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.32647	0.00000	100.30454				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		99.10310	100.00000	98.85029				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.48306	0.00000	101.46402				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.47957	0.00000	100.45278				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		102.56618	10.11000	102.53823				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.47957	0.00000	100.45278				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		99.94294	0.00000	99.92389				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		115.12556	2.76000	115.09137				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		115.00703	3.14000	114.97174				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.77186	8.25000	100.74972				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		100.47957	0.00000	100.45278				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.47957	0.00000	100.45278				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		114.62026	3.10000	114.58533				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		114.57296	2.40000	114.54018				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.46048	0.00000	100.42955				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.17820	0.00000	100.16172				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		99.81658	0.00000	99.79805				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN215	On 17/10/2016	Spot Bond	8.68500	103.58125		8.69500	103.53475			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	99.86887		0.00000	99.85006			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	99.87076		0.00000	99.85223			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	101.40448		0.00000	101.38352			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	101.41653		0.00000	101.39556			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.73500	103.73365		8.74500	103.68690			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.73500	103.73365		8.74500	103.68690			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	101.86018		0.00000	101.86018			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	101.83149		0.00000	101.83149			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.78500	102.49848		8.79500	102.45082			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.33452		0.00000	100.31206			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.36912		0.00000	100.34433			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	101.35992		0.00000	101.34093			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	101.35992		0.00000	101.34093			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	89.39562		100.17539	89.19353			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.51583		0.00000	100.48701			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.96264		0.00000	100.94272			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.33931		0.00000	100.31653			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.76205		0.00000	100.74212			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.81165		0.00000	100.79044			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.98934		9.35000	100.96385			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	100.98934		9.35000	100.96385			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.74257		0.00000	100.72265			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.74463		0.00000	100.72466			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN246		On 24/02/2017	Spot Bond	0.00000	92.20170		0.00000	92.20170			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	101.25408		0.00000	101.22140			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.40331		0.00000	100.38391			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	101.22992		0.00000	101.19787			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.17410		0.00000	100.15456			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.17410		0.00000	100.15456			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.17410		0.00000	100.15456			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.17410		0.00000	100.15456			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.17410		0.00000	100.15456			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.17847		0.00000	100.15844			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.18555		0.00000	100.16471			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.18555		0.00000	100.16471			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.18555		0.00000	100.16471			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.18555		0.00000	100.16471			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.18555		0.00000	100.16471			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.18676		0.00000	100.16578			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.75000	99.84375		9.72500	99.91454			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.84038		0.00000	100.82127			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	101.29686		0.00000	101.27582			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.38087		0.00000	100.35529			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	101.15789		0.00000	101.12754			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.30640		0.00000	100.28592			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.30442		0.00000	100.28406			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN274	On 20/06/2017	Spot Bond	0.00000	100.31241	0.00000	100.29143				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.77082	0.00000	100.75073				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.89709	0.00000	100.87307				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.31160	0.00000	100.29068				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	103.87420	0.00000	103.85306				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.58340	0.00000	100.56242				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.21602	0.00000	100.19627				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.15398	0.00000	100.13449				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.29645	0.00000	100.27663				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.34217	0.00000	100.31929				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.34217	0.00000	100.31929				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.34217	0.00000	100.31929				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.34217	0.00000	100.31929				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	101.09191	0.00000	101.07103				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.72258	0.00000	100.70149				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.48747	0.00000	100.46371				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.21328	0.00000	100.18934				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	102.57371	0.00000	102.55164				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.09327	0.00000	100.02319				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.21088	0.00000	100.18720				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	99.94289	0.00000	99.87259				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.35747	0.00000	100.33346				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.09332	0.00000	100.02324				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.09332	0.00000	100.02324				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN299	On 30/06/2017	Spot Bond		0.00000	100.09262		0.00000	100.06945			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	123.51119		0.00000	123.51119			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	101.90533		0.00000	101.88265			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	123.21419		0.00000	123.21419			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	123.08503		0.00000	123.08503			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	123.27495		0.00000	123.27495			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	121.16196		0.00000	121.16196			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	121.76346		0.00000	121.76346			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	124.08755		0.00000	124.08755			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	101.11124		0.00000	101.08806			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		11.26000	94.36565		11.18500	94.71935			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.78000	91.06202		11.70500	91.41694			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.08841		0.00000	100.06629			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.35683		0.00000	100.33297			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	101.08487		0.00000	101.06225			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	101.35250		0.00000	101.33114			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	101.45044		0.00000	101.42689			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	103.75837		8.80500	103.73368			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.31238		0.00000	100.29149			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	101.21995		0.00000	101.19881			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	118.57484		0.00000	118.57484			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.32708		0.00000	100.30521			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.33305		0.00000	100.31077			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN327	On 20/06/2023	Spot Bond	0.00000	100.35604	0.00000	100.33222				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.32928	0.00000	100.30727				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.45676	0.00000	100.42618				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.45676	0.00000	100.42618				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.45676	0.00000	100.42618				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.37484	0.00000	100.34967				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.20408	0.00000	100.18540				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	101.20434	0.00000	101.18627				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.08841	0.00000	100.06629				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	107.26015	0.00000	107.26015				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	107.39116	0.00000	107.39116				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	100.20704	0.00000	100.18819				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	101.29950	0.00000	101.27766				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.41409	0.00000	100.38638				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.08893	0.00000	100.06668				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.47603	0.00000	100.44406				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.39070	0.00000	100.36445				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.29825	0.00000	100.27822				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.34494	0.00000	100.32187				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	101.28519	0.00000	101.26356				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	101.07181	0.00000	101.05114				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	100.20558	0.00000	100.18686				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.08630	0.00000	100.06471				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	101.20565	0.00000	101.18467				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN351	On 24/02/2017	Spot Bond	0.00000	101.01262	0.00000	100.98608				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	101.01262	0.00000	100.98608				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.69125	0.00000	100.67102				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.47022	0.00000	100.43874				0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond	0.00000	101.09050	0.00000	101.06193				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	101.05418	0.00000	101.02655				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	101.26180	0.00000	101.24021				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	101.24511	0.00000	101.22391				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.28369	0.00000	100.26472				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	100.36385	10.55000	100.33582				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.44000	101.03538	10.36500	101.46894				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.30466	0.00000	100.28429				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	101.45754	0.00000	101.43183				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.58000	102.68253	12.50500	103.07603				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	101.36236	0.00000	101.33559				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.61000	102.28433	12.53500	102.65685				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	11.04000	101.84654	10.96500	102.21742				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	101.02068	0.00000	100.99400				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.66443	0.00000	100.64201				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.45573	0.00000	100.43030				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.06986	100.00000	0.02611				0.00	0	7,500,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.63050	7.01000	38.62333				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN55	On 18/04/2028	Spot Bond	0.00000	147.38720		0.00000	148.61557			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.87500	131.47653		8.80000	131.96884			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.49000	139.47105		8.41500	140.85723			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.49000	139.84012		8.41500	141.21689			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	89.20186		0.00000	89.18272			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	89.10953		0.00000	89.09023			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	99.87398		0.00000	99.85294			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	99.87398		0.00000	99.85294			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.33852		0.00000	100.31578			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.31599		0.00000	100.29477			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.32048		0.00000	100.29896			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.73277		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.31834		0.00000	100.29705			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	101.35250		0.00000	101.33114			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.28887		0.00000	100.26956			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.85030		0.00000	100.82691			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.23500	104.08523		9.24500	104.04600			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.33000	101.82506		9.31500	101.85014			13,573,284,000,000.00	1,454,800,000	727,400,000.00
COJ05	On 05/06/2023	Spot Bond	10.64500	112.98133		10.59000	113.28653			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.58500	106.84371		8.59500	106.80329			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.23500	103.01198		10.18000	103.25860			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.57000	91.67926		10.49500	92.05924			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.22000	92.90862		11.14500	93.37836			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT03	On 05/06/2028	Spot Bond		11.22000	90.74300		11.14500	91.19516			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.69464		0.00000	100.67438			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.70904		0.00000	100.68838			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.63390		0.00000	100.61362			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	101.16374		0.00000	101.14419			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	103.02595		0.00000	103.01002			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	102.59705		0.00000	102.58132			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		11.55500	99.69647		11.50000	99.96440			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	10.62337		100.00000	10.59764			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	101.14629		0.00000	101.12764			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.60500	94.95159		8.59000	94.97282			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond		0.00000	100.60458		0.00000	100.58826			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond		0.00000	100.50626		0.00000	100.48997			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.49812		0.00000	100.47810			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond		0.00000	101.00964		0.00000	100.99282			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	102.45968		0.00000	102.42620			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.41330		0.00000	100.38564			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond		100.00000	1.45655		100.00000	1.44115			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.02678		0.00000	100.00006			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.02808		0.00000	100.00002			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.46500	119.51703		7.47500	119.47105		9,853,800,000,000.00	1,320,000,000	660,000,000.00	
DV22	On 07/02/2020	Spot Bond		8.93000	103.76856		8.89000	103.92563		40,987,807,000,000.00	4,589,900,000	2,170,000,000.00	
DV23	On 27/02/2023	Spot Bond		9.32000	105.02935		9.24500	105.46344		48,731,484,000,000.00	5,228,700,000	3,101,600,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV24	On 18/02/2024	Spot Bond	9.43000	102.83112		9.35500	103.28716			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.79000	103.63557		9.70000	104.32194			5,874,000,000,000.00	600,000,000	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	100.41158		0.00000	100.39504			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.43190		0.00000	100.41454			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.78008		0.00000	100.76206			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.30609		0.00000	100.28795			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.52000	126.25930		8.48000	126.45216			30,672,000,000,000.00	3,600,000,000	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.43656		0.00000	100.40563			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	132.06967		0.10000	132.04009			400,000,000,000.00	4,000,000,000	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.07000	118.44202		2.07000	118.40908			9,315,000,000,000.00	4,500,000,000	150,000,000.00
EL29	On 19/11/2029	Spot Bond	2.08000	105.89020		2.08000	105.86071			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.20000	104.35769		2.20000	104.32830			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	10.13500	103.84307		10.08000	104.07060			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.98500	104.30019		9.93000	104.55009			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.27000	102.81284		10.19500	103.24599			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.48000	97.50381		10.39000	97.86268			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.85197		0.00000	100.83230			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.39287		0.00000	100.37490			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.98522		0.00000	100.96743			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.75633		0.00000	100.73875			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.74481		0.00000	100.72709			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	84.29561		100.00000	84.10138			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond		100.00000	99.50607		100.00000	99.24283			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond		100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond		100.00000	69.65649		100.00000	69.52381			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	129.58520		3.00000	129.54588			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.64500	104.71061		11.65500	104.66642			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	103.87222		0.00000	103.84863			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	101.43208		0.00000	101.40849			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	99.89215		0.00000	99.87056			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		10.34000	94.46107		10.31500	94.51271			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	99.99989		0.00000	99.97984			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.72033		0.00000	100.69926			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	101.02785		0.00000	101.00516			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.94670		0.00000	100.92579			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.92110		0.00000	100.90062			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	101.04654		0.00000	101.02344			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	101.01382		0.00000	100.99130			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.87796		0.00000	100.85856			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond		0.00000	100.90303		0.00000	100.88308			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.85299		0.00000	100.83402			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.89016		0.00000	100.87036			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.84556		0.00000	100.82676			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.87653		0.00000	100.85704			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.04500		101.65801		7.05500	101.62551			2,818,000,000,000.00	400,000,000	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.14500		107.95423		8.12000	108.01731			126,363,973,500,000.00	15,514,300,000	6,727,000,000.00
ES23	On 25/01/2023	Spot Bond	8.85500		108.78384		8.78000	109.23201			39,020,674,115,500.00	4,406,626,100	1,691,026,100.00
ES26	On 02/04/2026	Spot Bond	9.08000		91.16498		9.00500	91.65301			174,082,668,000,000.00	19,172,100,000	5,222,400,000.00
ES33	On 15/09/2033	Spot Bond	9.65000		81.68387		9.55500	82.37334			892,076,880,000,000.00	92,443,200,000	46,175,700,000.00
ES42	On 25/04/2042	Spot Bond	9.83500		91.09312		9.73500	91.92022			202,601,000,000,000.00	20,600,000,000	10,300,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.78015		0.00000	100.75976			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		101.40731		0.00000	101.38771			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.18067		0.00000	100.16037			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.62382		0.00000	100.60561			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		99.91544		0.00000	99.89847			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.44121		0.00000	100.42282			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.94191		100.00000	11.91200			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.62155		100.00000	11.59244			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.35116		0.00000	100.33159			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.36552		0.00000	100.34514			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.39419		0.00000	100.37221			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.42279		0.00000	100.39921			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.88500		101.36426		6.89500	101.34127			11,674,206,000,000.00	1,695,600,000	847,800,000.00
FRB05	On 21/12/2018	Spot Bond	9.82000		97.51603		9.79500	97.58024			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.44372		0.00000	100.42587			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.44365		0.00000	100.42580			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		101.30402		0.00000	101.28237			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB11		On 11/12/2022	Spot Bond	0.00000	102.57960		0.00000	102.55708			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	11.62000	104.73714		11.59500	104.79441			0.00	0	0.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	98.79619		0.00000	98.77105			0.00	0	0.00
FRBI22		On 31/01/2022	Spot Bond	2.22000	125.88540		2.26000	125.49784			0.00	0	0.00
FRBI23		On 07/12/2023	Spot Bond	2.19000	268.08070		2.19000	268.00535			0.00	0	0.00
FRBI25		On 31/01/2025	Spot Bond	2.40000	105.19857		2.42000	104.96634			0.00	0	600,000,000.00
FRBI28		On 31/03/2028	Spot Bond	2.62000	149.37763		2.62000	149.33398			0.00	0	0.00
FRBI33		On 07/12/2033	Spot Bond	2.48000	202.03272		2.48000	201.97436			0.00	0	50,000,000.00
FRBN04		On 15/09/2015	Spot Bond	7.89500	108.23949		7.90500	108.20257			0.00	0	0.00
FRBZ01		On 30/11/2020	Spot Bond	7.95100	59.44259		7.95200	59.42760			0.00	0	0.00
FRBZ02		On 28/10/2024	Spot Bond	9.48300	37.51131		9.48300	37.50022			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.72000	36.22689		9.72000	36.21609			0.00	0	0.00
FRC04		On 03/06/2014	Spot Bond	0.00000	103.26848		0.00000	103.23785			0.00	0	0.00
FRC101		On 24/02/2017	Spot Bond	0.00000	101.20890		0.00000	101.17740			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	101.17526		0.00000	101.14463			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	101.17526		0.00000	101.14463			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.84716		0.00000	100.82009			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	101.15528		0.00000	101.12517			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.37886		0.00000	100.35342			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.50036		0.00000	100.47241			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.32653		0.00000	100.30460			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.35955		0.00000	100.33541			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	101.18847		0.00000	101.13261			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.49311		0.00000	100.46556			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.35208		0.00000	100.32853			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.33503		0.00000	100.31262			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.39091		0.00000	100.36475			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	100.34614		0.00000	100.32298			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	100.36871		0.00000	100.34405			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	100.45652		0.00000	100.42595			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.44278		0.00000	100.41315			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	14.09509		100.09221	14.06091			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.31317		0.00000	100.29223			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	110.07106		0.00000	109.70932			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.37696		0.00000	100.35164			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.42281		0.00000	100.39441			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	101.08057		0.00000	101.05240			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	104.39594		0.00000	104.32316			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.35141		0.00000	100.32780			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	100.35546		0.00000	100.33159			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.32366		0.00000	100.30192			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.32827		0.00000	100.30632			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.43297		0.00000	100.40399			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.43574		0.00000	100.41748			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.41758		0.00000	100.39931			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.32232		0.00000	100.30076			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.30242		13.22500	54.28323			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.30322		0.00000	100.28295			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.30361		0.00000	100.28332			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC167	On 20/03/2018	Spot Bond	0.00000	100.45523	0.00000	100.42467				0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.31794	0.00000	100.29668				0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.64500	93.41653	3.66500	93.20985				0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.33225	0.00000	100.31003				0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.33225	0.00000	100.31003				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.89365	0.00000	100.87161				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.08841	0.00000	100.06629				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	98.35982	0.00000	98.33802				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	101.18867	0.00000	101.14976				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.31238	0.00000	100.29149				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.30481	0.00000	100.28443				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	101.41697	0.00000	101.39154				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.35882	0.00000	100.33482				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	101.06037	0.00000	101.03992				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	101.40159	0.00000	101.37645				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	101.47767	0.00000	101.45340				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.41330	0.00000	100.38564				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.32510	0.00000	100.30336				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.41291	0.00000	100.38528				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.30123	0.00000	100.28109				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	101.42615	0.00000	101.38876				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.32827	0.00000	100.30632				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.32827	0.00000	100.30632				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.39713	0.00000	100.37804				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC191	On 02/04/2017	Spot Bond	100.00000		8.72502	100.00000	100.00000				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	100.00000		1.55287	100.00000	100.00000				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		101.53515	0.00000	101.51197				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.35256	0.00000	100.32887				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.35058	0.00000	100.32704				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.55489	0.00000	100.53256				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.30038	0.00000	100.28021				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		101.31376	0.00000	101.29113				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.46000		115.47726	3.50000	115.12171				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.35702	0.00000	100.33304				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.36064	0.00000	100.33641				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.44000		115.63715	3.48000	115.28111				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.78000		122.07965	1.78000	122.04672				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.46000		115.47726	3.50000	115.12171				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.76000		120.67274	2.76000	120.63691				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.83000		125.89903	2.83000	125.86149				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		101.49723	0.00000	101.47179				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		99.59061	0.00000	99.55081				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.54963	0.00000	100.51893				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.55928	0.00000	100.52804				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.31032	0.00000	100.28948				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.35465	0.00000	100.33083				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		103.51711	0.00000	103.47516				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC86	On 20/12/2016	Spot Bond	0.00000	100.41406		0.00000	100.38625			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.39883		0.00000	100.37204			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.33741		0.00000	100.31485			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.51100		0.00000	100.48245			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.33702		0.00000	100.31447			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	102.71766		0.00000	102.68787			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	95.84132		0.00000	95.79991			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	94.60181		0.00000	94.22594			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.38294		0.00000	100.36453			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.63287		100.00000	8.61196			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	14.57553		100.00000	14.54022			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.90000	141.68862		4.90000	141.63864			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	102.08499		0.00000	102.06855			0.00	0	11,000,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.52274		0.00000	100.50673			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	103.39108		0.00000	103.37309			0.00	14,200,000,000	3,600,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	101.78447		0.00000	101.76740			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.97900		0.00000	102.96051			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.81180		0.00000	100.79471			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.27250		0.00000	100.25430			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000	88.55861		0.00000	88.53323			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.71000	121.40129		2.75000	120.47844			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	101.26343		0.00000	101.24431			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	102.04161		10.38000	102.01257			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	102.04161		10.38000	102.01257			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS105	On 10/11/2015	Spot Bond	0.00000		101.35312	0.00000	101.35312				0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.95018	0.00000	100.93351				0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		101.49492	0.00000	101.47110				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.85000		98.12878	2.89000	97.40058				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.79000		193.18044	2.79000	193.12300				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.82000		98.65697	2.86000	97.92412				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.70000		257.77178	2.70000	257.69576				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.20000		267.87381	2.20000	267.79845				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.92000		253.47367	2.92000	253.39741				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.59000		122.67181	2.63000	122.29413				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		101.24259	0.00000	101.22134				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.12000		122.89410	2.16000	122.51575				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		101.46319	0.00000	101.44158				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		99.94118	0.00000	99.92160				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.20807	0.00000	101.18737				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.69000		97.37770	2.73000	96.55358				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		15.11347	104.97509	15.07524				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		19.10486	101.07593	19.05813				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		11.61957	100.44759	11.59131				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.38373	0.00000	100.36622				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		17.58258	100.76967	17.53969				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	2.31000		107.56707	2.31000	107.53649				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.36000	105.60393		2.38000	105.37083			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.37897		0.00000	98.37788			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.39000	105.29975		2.41000	105.06730			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.78968		0.00000	100.76669			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.40000	334.20473		2.40000	334.10889			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	100.17039		0.00000	100.15488			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	101.12136		0.00000	101.09997			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	101.05665		0.00000	101.03650			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	101.00607		0.00000	100.98688			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.73455		0.00000	100.71375			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.65287		0.00000	100.63375			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	101.10663		0.00000	101.07971			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	101.65568		0.00000	101.63540			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.20000	101.65976		6.21000	101.63883			1,488,000,000,000.00	240,000,000	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.85500	102.19415		6.86500	102.16630			1,371,000,000,000.00	200,000,000	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.90500	100.63488		7.91500	100.59177			0.00	0	5,000,000.00
FRX17	On 15/09/2017	Spot Bond	8.45000	100.60029		8.43500	100.62182			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.64000	111.17091		8.61500	111.23193			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.14000	102.85873		9.10000	103.00566			15,994,086,000,000.00	1,749,900,000	873,800,000.00
FRX20	On 01/10/2020	Spot Bond	9.34500	97.22224		9.29000	97.45700			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.87000	88.35174		9.79500	88.73160			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.90000	108.89395		9.83500	109.30536			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.18000	95.27683		10.11500	95.69098			10,180,000,000,000.00	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
FRX31	On 21/02/2031	Spot Bond		10.46000	93.54400		10.37000	94.18698			6,631,640,000,000.00	634,000,000	317,000,000.00
FRX45	On 14/04/2045	Spot Bond		10.48000	81.10538		10.38000	81.81603			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	100.26591		0.00000	100.24804			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.27605		0.00000	100.25751			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.28010		0.00000	100.26128			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.29017		0.00000	100.27067			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.30631		0.00000	100.28573			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.31840		0.00000	100.29702			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.37072		0.00000	100.34582			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.70974		0.00000	100.69293			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.74832		0.00000	100.73061			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.78325		0.00000	100.76473			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.79146		0.00000	100.77274			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.81477		0.00000	100.79550			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.84976		0.00000	100.82968			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.87892		0.00000	100.85814			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	101.00708		0.00000	100.98329			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	101.90463		0.00000	101.88496			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	99.88302		0.00000	99.86346			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.68000	99.32186		9.66500	99.33445			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	100.95123		0.00000	100.93637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRA311	On 17/06/2014	Spot Bond	0.00000	98.78673		0.00000	98.77034			0.00	1,800,000,000	1,800,000,000.00
GRB94	On 29/04/2014	Spot Bond	0.00000	99.62938		0.00000	99.61456			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	101.12783		0.00000	101.10900			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	101.15516		0.00000	101.13591			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	101.20797		0.00000	101.18792			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	101.27353		0.00000	101.25247			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	101.36451		0.00000	101.34206			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	100.50231		0.00000	100.48213			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	101.67657		0.00000	101.65789			0.00	0	48,770,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	101.43570		0.00000	101.41636			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	101.57790		0.00000	101.55898			0.00	0	550,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000	101.53857		0.00000	101.51986			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.47781		0.00000	100.45778			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.86963		0.00000	100.84857			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	100.13877		0.00000	100.12140			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.68162		0.00000	100.66377			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.23359		0.00000	100.21221			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	101.51421		0.00000	101.48939			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	101.85279		0.00000	101.83429			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.43793		0.00000	100.41790			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB03	On 02/05/2018	Spot Bond	0.00000		101.17198		0.00000	101.15227			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		101.18666		0.00000	101.16671			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond	0.00000		101.04808		0.00000	101.03311			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond	0.00000		100.97512		0.00000	100.95887			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		101.37626		0.00000	101.35584			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.25972		97.43209		8.26952	97.39139			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		101.44701		0.00000	101.42562			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.61229		104.41639		8.62207	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		101.53797		0.00000	101.51533			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.06234		104.41639		9.07212	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		101.64911		0.00000	101.62495			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		101.47462		0.00000	101.45413			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		101.64092		0.00000	101.61895			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF03	On 15/04/2016	Spot Bond	0.00000	101.70557		0.00000	101.68276			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.96526		0.00000	100.94394			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000	101.23421		9.89000	101.20722			7,912,000,000.00	800,000	800,000.00
HWAY20	On 31/07/2020	Spot Bond	8.66000	106.89802		8.62000	107.07140			53,027,778,000,000.00	6,123,300,000	3,063,300,000.00
HWAY23	On 07/12/2023	Spot Bond	1.97000	272.68142		1.97000	272.60641			34,672,000,000,000.00	17,600,000,000	8,860,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.95000	273.10437		1.95000	273.02941			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.63000	98.22251		9.53500	99.02102			60,869,304,000,000.00	6,320,800,000	3,227,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.55000	98.87366		9.45500	99.69433			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	52.32995		100.00000	52.20318			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	13.58553		100.00000	13.55262			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	65.28870		100.00000	65.12704			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	30.25819		100.00000	30.18326			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	16.06417		100.00000	16.02439			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	9.56779		100.00000	9.54383			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	55.28666		100.00000	55.14975			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.75000	112.00801		1.77000	111.76109			69,652,735,075,000.00	39,801,562,900	82,557,000,000.00
I2038	On 31/01/2038	Spot Bond	2.09000	112.63782		2.13000	111.78110			26,846,920,903,000.00	12,845,416,700	63,506,502,200.00
I2046	On 31/03/2046	Spot Bond	2.21000	109.52286		2.21000	109.49205			486,286,190,000.00	220,039,000	44,244,339,000.00
I2050	On 31/12/2050	Spot Bond	2.19000	118.04544		2.19000	118.01221			4,038,645,795,000.00	1,844,130,500	49,885,108,100.00
IBC01	On 16/03/2015	Spot Bond	0.00000	93.25000		0.00000	92.90000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.78500	102.91271		7.79500	102.88229			0.00	0	750,000,000.00
IBL13	On 12/03/2015	Spot Bond	0.00000	101.26222		0.00000	101.24297			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.46344		0.00000	100.44338			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.28500	102.66784		8.29500	102.62727			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL22	On 15/03/2018	Spot Bond		8.58000	105.16935		8.56500	105.19614			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		7.87500	103.84910		7.88500	103.82628			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	101.24767		0.00000	101.22877			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.83456		0.00000	100.81571			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.75000	113.86279		4.75000	113.82304			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		8.10500	101.36292		8.11500	101.31936			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	101.09800		0.00000	101.07951			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	101.16332		0.00000	101.14373			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		1.60000	124.52054		1.60000	124.48751			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.19000	126.15014		2.23000	125.76176			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.53179		0.00000	100.51537			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	101.36270		0.00000	101.34514			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.70000	100.26234		8.68500	100.28883			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.85682		0.00000	100.83869			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	102.07104		0.00000	102.05220			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.85392		0.00000	100.83510			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		9.25000	97.57339		9.22500	97.64037			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.75000	90.70744		9.71000	90.84565			10,725,000,000.00	1,100,000	1,100,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.66918		0.00000	100.65094			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.78000	95.25770		8.76500	95.28355			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.80000	98.26387		9.76000	98.41988			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	101.14555		0.00000	101.12624			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	101.17994		0.00000	101.16008			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL54	On 31/07/2016	Spot Bond	8.04500	99.58921		8.05500	99.54686			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	9.03000	98.15581		9.00500	98.21816			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	101.30855		0.00000	101.28662			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.90089		0.00000	100.88262			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.35000	101.58438		8.33500	101.59910			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.99000	102.00411		8.96500	102.07692			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	10.07000	102.42005		9.99500	102.86000			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.07447		0.00000	100.05552			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00367		100.00000	0.00366			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	101.19091		0.00000	101.17257			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	101.24998		0.00000	101.23081			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.38500	98.72097		9.33000	98.95284			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	102.29161		5.00000	102.27773			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	102.29161		5.00000	102.27773			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.86317		5.00000	100.84942			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	102.29161		5.00000	102.27773			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.22627		4.00000	100.21548			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.79073		0.00000	100.76595			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.74649		0.00000	100.72226			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.09997		0.00000	100.07495			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000	85.58214		100.00000	85.00388			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	106.00976		9.20000	105.98370			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.08651		0.00000	100.01811			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.08651		0.00000	100.01811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL03	On 17/05/2017	Spot Bond		0.00000	101.02791		0.00000	101.00522			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.67418		100.00000	7.65559			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	101.16806		0.00000	101.14970			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	101.03080		0.00000	101.01264			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.90379		0.00000	100.88567			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.78500	99.69221		9.79500	99.65753			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.65073		0.00000	100.63271			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond		0.00000	102.21158		0.00000	102.19589			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond		0.00000	100.41988		0.00000	100.40301			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.68323		0.00000	100.65683			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	6.18510		100.00000	6.16962			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond		100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond		100.00000	84.10138		100.00000	83.90805			0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond		100.00000	83.88686		100.00000	83.70002			0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond		100.00000	81.71577		100.00000	81.16500			0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond		100.00000	96.64286		100.00000	95.88189			0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond		100.00000	82.84020		100.00000	100.00000		5,260,000,000,000,000.00	52,600,000,000	33,300,000,000.00	
INA414	On 01/04/2014	Spot Bond		5.80000	97.18173		5.80000	97.18173			0.00	0	0.00
INA415	On 08/04/2014	Spot Bond		5.90000	99.88698		5.80000	99.87304			0.00	0	0.00
INA416	On 15/04/2014	Spot Bond		5.90000	99.77421		5.80000	99.76221		118,000,000,000,000.00	20,000,000,000	10,000,000,000.00	
INA417	On 22/04/2014	Spot Bond		5.90000	99.66170		5.90000	99.64564		59,000,000,590,000.00	10,000,000,100	10,000,000,100.00	
INA418	On 29/04/2014	Spot Bond		5.90000	99.54944		5.90000	99.53342			0.00	0	0.00
INA419	On 06/05/2014	Spot Bond		5.95000	99.43269		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
INA420	On 12/05/2014	Spot Bond	5.95000	99.32000	5.90000	99.30973					0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	5.95000	99.20756	6.00000	99.18478					0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	5.95000	99.09538	6.00000	99.07171					0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	6.05000	98.85303	6.05000	98.83684					0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	6.05000	98.51406	100.00000	100.00000				49,610,000,000,000.00	8,200,000,000	4,100,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000	100.09750	0.00000	100.02639					0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.41605	100.81786	11.42343	100.77895					0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.41605	99.68778	11.42343	99.64932					0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.25124	0.00000	100.22825					0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.69984	0.00000	100.67168					0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.24659	0.00000	100.22405					0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.01748	6.50000	100.00000					0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.34217	0.00000	100.31929					0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.07563	0.00000	100.00982					0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	97.44310	0.00000	97.44310					0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.40129	0.00000	100.38211					0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	101.25841	0.00000	101.24182					0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	101.35970	0.00000	101.34112					0.00	6,000,000,000	3,000,000,000.00
ING221	On 08/05/2014	Spot Bond	0.00000	100.90119	0.00000	100.88382					0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.24058	0.00000	100.21866					0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.59981					0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	102.11096	0.00000	102.09521					0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	102.03548	0.00000	102.01945					0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.25250	0.00000	100.23564					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING236	On 20/12/2014	Spot Bond		0.00000	100.25051		0.00000	100.23377			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.40822		0.00000	100.39183			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	101.18939		0.00000	101.17259			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.99667		0.00000	100.97941			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.87592		0.00000	100.85869			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.76723		0.00000	100.74989			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.75806		0.00000	100.74092			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond		0.00000	100.57233		0.00000	100.55554			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond		0.00000	100.29219		0.00000	100.27596			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.10311		0.00000	100.07732			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.58294		0.00000	100.56591			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond		0.00000	99.45223		0.00000	99.43658			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond		100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
IP268U	On 23/04/2014	Spot Bond		100.00000	95.05208		100.00000	94.80519			0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond		100.00000	82.95455		100.00000	82.76644			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	101.46230		0.00000	101.44316			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	101.49546		0.00000	101.47590			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	101.51761		0.00000	101.49778			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.79500	104.19097		8.80500	104.14025			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.49317		0.00000	100.47242			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		9.18000	101.93589		9.16500	101.95541			18,360,000,000.00	2,000,000	58,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	99.94381		0.00000	99.92503			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	99.88272		0.00000	99.86315			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV012	On 26/11/2014	Spot Bond	0.00000	100.90053	0.00000	100.87578				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.25611	0.00000	100.23271				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.96500	104.73962	8.97500	104.70289				0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	102.26204	0.00000	102.24016				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.67091	0.00000	100.64749				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.28000	116.92539	3.32000	116.56538				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.80000	130.37498	3.80000	130.33273				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.04228	0.00000	100.02092				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	99.84922	0.00000	99.82759				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.70682	0.00000	101.68300				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.51986	0.00000	100.49712				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.17865	0.00000	100.15606				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.75000	92.49302	3.77000	92.28833				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.75000	98.49224	3.77000	98.35425				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.57163	0.00000	100.54766				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	101.15564	0.00000	101.13174				0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.41988	0.00000	100.40301				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.32000	110.28220	12.29500	110.32634				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.62602	0.00000	101.59898				0.00	0	50,000,000.00
IV19A	On 31/03/2028	Spot Bond	3.80000	130.37498	3.80000	130.33273				0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000	84.43339	100.00000	83.87050				0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000	95.13282	100.00000	94.39535				0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	80.53691	100.00000	100.00000				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.62619	0.00000	100.60792				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA02A		On 17/10/2014	Spot Bond	0.00000	101.23905		0.00000	101.22166			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.77858		0.00000	100.76126			0.00	0	0.00
IVA414		On 03/04/2014	Spot Bond	5.80000	97.18173		5.80000	99.95235			0.00	0	0.00
IVA415		On 10/04/2014	Spot Bond	5.90000	99.85473		5.80000	99.84135			0.00	0	0.00
IVA416		On 17/04/2014	Spot Bond	5.90000	99.74204		5.80000	99.73059			0.00	0	0.00
IVA417		On 24/04/2014	Spot Bond	5.90000	99.62960		5.90000	99.61355			0.00	0	0.00
IVA419		On 08/05/2014	Spot Bond	5.95000	99.40047		5.90000	99.38950			0.00	0	0.00
IVA420		On 15/05/2014	Spot Bond	5.95000	99.28785		5.90000	99.27786			0.00	0	0.00
IVA422		On 29/05/2014	Spot Bond	5.95000	99.06338		6.00000	99.03945			0.00	0	0.00
IVA424		On 12/06/2014	Spot Bond	6.05000	98.82065		6.05000	98.80447			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	101.07156		0.00000	101.05028			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	101.17830		0.00000	101.15748			0.00	400,000,000	200,000,000.00
IVC005		On 27/07/2015	Spot Bond	0.00000	101.22455		0.00000	101.20358			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	101.63169		0.00000	101.61263			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	99.99996		0.00000	99.98221			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond	0.00000	101.02525		0.00000	101.00741			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.99671		0.00000	100.97956			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.90208		0.00000	100.88486			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	101.02083		0.00000	101.00306			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.77985		0.00000	100.76141			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.81837		0.00000	100.79705			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.67881		0.00000	100.65893			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	99.80966		0.00000	99.79043			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC018	On 12/07/2016	Spot Bond	0.00000	99.80832		0.00000	99.78895			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	99.80564		0.00000	99.78601			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	99.81771		0.00000	99.79928			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	101.36615		0.00000	101.34587			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	101.17825		0.00000	101.15742			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.32250		0.00000	100.30219			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.87893		0.00000	100.85956			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.65988		0.00000	100.64168			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.65286		0.00000	100.63485			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	61.56673		100.00000	61.41256			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	101.32142		0.00000	101.29968			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	64.89990		100.00000	64.73920			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.66464		0.00000	101.64496			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	23.30036		100.00000	23.24202			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	101.56081		0.00000	101.53986			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	57.89285		100.00000	57.74788			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	59.19483		100.00000	59.04660			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	63.72247		100.00000	63.56468			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	60.51746		100.00000	60.40265			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	63.13942		100.00000	62.98131			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	56.97863		100.00000	56.84059			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	59.71631		100.00000	59.52359			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KSB007	On 31/08/2017	Spot Bond	0.00000		100.76083		0.00000	100.73822			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.47414		0.00000	101.44934			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.87000		135.17930		8.79500	135.88365			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.64270		0.00000	100.62431			0.00	4,000,000,000	2,000,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.28026		0.00000	100.30615			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.68820		0.00000	100.66813			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.54149		0.00000	100.52229			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		101.25370		0.00000	101.23266			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.28000		96.48188		9.26500	96.49905			236,640,000,000.00	25,500,000	779,400,000.00
LGL03	On 03/04/2018	Spot Bond	9.43000		94.17190		9.41500	94.19546			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.90000		97.80840		9.86000	97.96421			7,920,000,000.00	800,000	800,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.64482		0.00000	100.61531			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.78500		103.13064		10.79500	103.08574			22,432,800,000,000.00	2,080,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.70366		0.00000	100.67146			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.84876		0.00000	100.82857			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.90655		0.00000	100.88500			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.97581		0.00000	100.95262			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		101.05260		0.00000	101.03572			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		101.30664		0.00000	101.28960			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000		99.72274		0.00000	99.70815			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000		99.35287		0.00000	99.33708			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000		100.44685		0.00000	100.43089			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ049	On 06/06/2014	Spot Bond	0.00000	98.99641		0.00000	98.98048			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	62.08552		100.00000	61.96773			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	57.89285		100.00000	57.74788			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.63092		0.00000	100.61385			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	54.13741		100.00000	54.00626			0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond	100.00000	97.33333		100.00000	97.07447			0.00	0	0.00
MAQ15U	On 02/04/2014	Spot Bond	100.00000	66.66668		100.00000	66.66667			0.00	0	0.00
MAQ16U	On 07/04/2014	Spot Bond	100.00000	99.18478		100.00000	98.91599			0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond	100.00000	93.58974		100.00000	93.35038			0.00	0	0.00
MAQ18U	On 17/04/2014	Spot Bond	100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000	99.81213		0.00000	99.79768			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	101.53815		0.00000	101.52140			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.73021		0.00000	100.71275			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.12092		0.00000	100.10413			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	101.34172		0.00000	101.32329			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.38836		0.00000	100.41502			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	101.06974		0.00000	101.09585			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.45761		0.00000	100.43937			0.00	0	49,800,000.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.42614		0.00000	100.40900			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.76995		0.00000	100.75174			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.86626		0.00000	100.84937			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.93556		0.00000	100.91733			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP21U	On 11/04/2014	Spot Bond	100.00000		98.11828	100.00000	97.85523				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		80.70175	100.00000	80.46647				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		61.89714	100.00000	61.74214				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		21.64331	100.00000	21.59088				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		52.84012	100.00000	52.71211				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.17000		103.67871	9.14500	103.75198				2,572,185,000,000.00	280,500,000	140,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.47047	0.00000	100.44895				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.43788	0.00000	100.41785				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		99.82300	0.00000	99.80511				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		99.94271	0.00000	99.92362				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		99.94229	0.00000	99.92308				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		99.94024	0.00000	99.92034				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		101.51191	0.00000	101.49166				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		101.59330	0.00000	101.57209				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.51500		100.14280	8.50000	100.15311				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.24000		102.64778	9.21500	102.71703				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	10.06000		102.16550	10.00500	102.42940				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.81500		104.40916	6.82500	104.38309				1,363,000,000,000.00	200,000,000	100,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.27805	0.00000	100.25937				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.28816	0.00000	100.26880				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.10000		101.03705	10.06000	101.17684				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.78500		101.41419	7.79500	101.37960				74,123,320,500,000.00	9,521,300,000	4,760,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.69908	0.00000	100.67868				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MIIL02	On 31/05/2017	Spot Bond	9.44000	101.24225		9.42500	101.25637			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.35622		0.00000	100.33629			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.93500	101.12321		9.88000	101.36974		7,948,000,000,000.00		800,000,000	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	9.12692		100.00000	9.10481			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.67061		0.00000	100.65103			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.14000	101.13179		9.12500	101.14694		2,021,768,000,000.00		221,200,000	392,500,000.00
MTN02	On 13/07/2014	Spot Bond	6.30000	103.31181		6.31000	103.29147		31,500,000,000,000.00		5,000,000,000	2,500,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.88500	103.83012		7.89500	103.79582		2,838,600,000,000.00		360,000,000	430,000,000.00
MTN04	On 13/07/2017	Spot Bond	9.08000	105.15795		9.06500	105.17470		380,452,000,000.00		41,900,000	350,900,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.66246		100.89771	6.64564			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.75038		100.61875	6.73339			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	100.90158		0.00000	100.88292			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.91620		0.00000	100.89725			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.92949		0.00000	100.91026			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.93598		0.00000	100.91661			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	101.01609		0.00000	100.99508			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	101.10926		0.00000	101.08633			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.42717		100.00000	0.42610			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.42717		100.00000	0.42610			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.42000	96.33839		9.34500	96.73223			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.73500	99.58697		7.74500	99.54550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK10B		On 21/04/2014	Spot Bond	0.00000	101.25230		0.00000	101.23504			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.62000	99.72672		9.58000	99.89023			2,149,108,000,000.00	223,400,000	611,700,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	101.42879		0.00000	101.41118			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	9.38500	100.37422		9.33000	100.62618			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.87058		0.00000	100.85225			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.77000	100.16286		9.69500	100.60843			0.00	0	400,000,000.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	102.21623		0.00000	102.19790			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.98671		0.00000	100.96869			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	101.90029		0.00000	101.88166			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	101.08470		0.00000	101.06637			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.79351		0.00000	100.77572			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.28428		0.00000	100.26647			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.48500	104.69096		7.49500	104.65618			10,329,300,000,000.00	1,380,000,000	690,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.66297		0.00000	100.64150			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	9.07000	110.56590		9.04500	110.65119			15,419,000,000.00	1,700,000	1,700,000.00
NBK4		On 28/10/2024	Spot Bond	11.04500	33.05266		10.97000	33.27999			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.88500	106.19519		7.89500	106.16266			14,981,500,000,000.00	1,900,000,000	950,000,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	101.39645		0.00000	101.37575			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	101.47713		0.00000	101.45533			0.00	0	0.00
NBK9A		On 23/03/2016	Spot Bond	8.23500	102.30504		8.24500	102.26452			17,293,500,000.00	2,100,000	2,100,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.21149		0.00000	100.19214			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.79613	0.00000	100.77479		0.00		0	0.00	
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.08751	0.00000	100.01885		0.00		0	0.00	
NCLN55	On 07/04/2015	Spot Bond	0.00000	99.93945	0.00000	99.91925		0.00		0	0.00	
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.56101	0.00000	101.54007		0.00		0	0.00	
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.65559	0.00000	100.63463		0.00		0	0.00	
NCLN61	On 30/11/2015	Spot Bond	0.00000	88.82027	0.00000	88.80179		0.00		0	0.00	
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.62081	0.00000	100.60094		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	101.24012	0.00000	101.21945		0.00		0	0.00	
NCLN65	On 25/01/2016	Spot Bond	0.00000	101.35894	0.00000	101.33647		0.00		0	0.00	
NCLN66	On 29/01/2016	Spot Bond	0.00000	101.20480	0.00000	101.18355		0.00		0	0.00	
NCLN67	On 13/07/2016	Spot Bond	0.00000	99.78946	0.00000	99.76822		0.00		0	0.00	
NCLN69	On 27/05/2016	Spot Bond	0.00000	85.01936	0.00000	85.00026		0.00		0	0.00	
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.42532	0.00000	100.40778		0.00		0	0.00	
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.95148	0.00000	100.93052		0.00		0	0.00	
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.30126	0.00000	100.28102		0.00		0	0.00	
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.28511	0.00000	100.26595		0.00		0	0.00	
NCLN77	On 09/10/2017	Spot Bond	0.00000	99.90183	0.00000	99.88217		0.00		0	0.00	
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.27519	0.00000	100.25670		0.00		0	0.00	
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.26970	0.00000	100.25168		0.00		0	0.00	
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.26951	0.00000	100.25150		0.00		0	0.00	
NCLN81	On 31/01/2017	Spot Bond	0.00000	101.18159	0.00000	101.16170		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.31238		0.00000	100.29149			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.21500		103.10999		10.14000	103.55450			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.31038		0.00000	100.28963			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.25000		101.88088		10.17500	102.33452			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.31238		0.00000	100.29149			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.27970		0.00000	100.26100			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.57954		0.00000	100.56075			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.73500		102.91664		8.74500	102.87911			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		103.88346		0.00000	103.85841			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.77185		0.00000	100.74928			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		99.95206		0.00000	99.93606			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.53000		114.21954		12.51500	114.23566			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		111.09066		0.00000	111.06907			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		101.83568		0.00000	101.82064			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.77843		0.00000	100.75298			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.21000		162.31461		2.21000	162.26890			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.15000		102.72579		9.11000	102.89042			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.43616		0.00000	100.41844			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000		100.42155		0.00000	100.40463			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.78000		104.18905		9.74000	104.34736			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.73899		0.00000	100.71972			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.78017		0.00000	100.76293			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.98411		0.00000	100.96641			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.69662	0.00000	100.67845				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.72315	0.00000	100.70429				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.98000	104.83639	9.94000	105.03398				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.74971	0.00000	100.73017				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.72321	0.00000	100.70436				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.73904	0.00000	100.71977				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.18000	104.20094	10.14000	104.35601				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.79209	0.00000	100.77146				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.76031	0.00000	100.74050				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.74964	0.00000	100.73009				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.95045	0.00000	100.92572				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.88604	0.00000	100.86298				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.77082	0.00000	100.75073				0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.23500	105.08343	7.24500	105.06194				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.91000	116.68479	8.88500	116.75790			14,612,400,000,000.00	1,640,000,000	820,000,000.00	
NRA022	On 31/10/2022	Spot Bond	9.31500	122.29883	9.26000	122.62465			13,041,000,000,000.00	1,400,000,000	750,000,000.00	
NRA023	On 31/05/2023	Spot Bond	2.10500	168.19724	2.10500	168.15036			35,364,000,000,000.00	16,800,000,000	8,400,000,000.00	
NRA028	On 30/11/2028	Spot Bond	9.57000	125.06477	9.49500	125.70940			5,933,400,000,000.00	620,000,000	310,000,000.00	
NTC10	On 18/04/2014	Spot Bond	0.00000	101.35184	0.00000	101.33175				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	101.31546	0.00000	101.29587				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.40450	0.00000	101.38418				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	101.21433	0.00000	101.19392				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	102.02530	0.00000	102.00643				0.00	400,000,000	200,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.22225	0.00000	100.20193				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC17		On 27/02/2017	Spot Bond	0.00000	100.68080		0.00000	100.66150			0.00	0	0.00
NTC18		On 27/02/2019	Spot Bond	0.00000	100.70519		0.00000	100.68521			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.78589		0.00000	100.76292			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	101.00036		0.00000	100.97115			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	16.86230		100.00000	16.82007			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	31.02592		100.00000	30.94910			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond	7.01500	106.66248		7.02500	106.62740			3,157,451,500,000.00	450,100,000	217,000,000.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	15.71843		100.00000	15.67907			0.00	0	0.00
PBET01		On 13/09/2015	Spot Bond	0.00000	97.50000		0.00000	97.57000			0.00	0	0.00
PCF03		On 06/04/2015	Spot Bond	100.00000	45.79797		100.00000	45.68456			0.00	0	0.00
PMM10		On 14/05/2015	Spot Bond	0.00000	100.90291		0.00000	100.88422			0.00	400,000,000	200,000,000.00
PMM11		On 23/01/2015	Spot Bond	0.00000	101.14469		0.00000	101.12639			0.00	0	0.00
PMM12		On 02/03/2015	Spot Bond	0.00000	100.61580		0.00000	100.59774			0.00	0	0.00
PMM13		On 06/03/2015	Spot Bond	0.00000	100.54358		0.00000	100.52554			0.00	0	0.00
PNP15		On 12/05/2014	Spot Bond	0.00000	100.81670		0.00000	100.80068			0.00	0	0.00
PNP16		On 22/05/2014	Spot Bond	0.00000	100.68859		0.00000	100.67258			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.70032		0.00000	100.68160			0.00	400,000,000	200,000,000.00
PPC002		On 31/12/2018	Spot Bond	0.00000	100.45842		0.00000	100.43914			0.00	0	0.00
PR2A1F		On 15/06/2014	Spot Bond	0.00000	100.47130		0.00000	100.45368			0.00	0	0.00
PR2A1G		On 15/06/2014	Spot Bond	0.00000	100.32238		0.00000	100.30442			0.00	0	0.00
PR2A1H		On 15/06/2036	Spot Bond	0.00000	100.31710		0.00000	100.29943			0.00	0	0.00
PR2B1F		On 15/06/2014	Spot Bond	0.00000	100.35340		0.00000	100.33364			0.00	0	0.00
PR2B1G		On 15/06/2014	Spot Bond	0.00000	100.33438		0.00000	100.31575			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.32334	0.00000	100.30532				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.37185	0.00000	100.35106				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.34877	0.00000	100.32932				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.33486	0.00000	100.31620				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.39223	0.00000	100.37030				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.36552	0.00000	100.34514				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.34828	0.00000	100.32887				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	101.12375	0.00000	101.10430				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	101.16029	0.00000	101.14028				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	101.17672	0.00000	101.15647				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	101.21325	0.00000	101.19244				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	101.37026	0.00000	101.34707				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	101.40676	0.00000	101.38302				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	101.34321	0.00000	101.32074				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.78500	103.59190	6.79500	103.56867				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.67000	97.09027	6.68000	97.06879				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.29000	38.61508	8.21500	38.93366				0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.78500	109.82338	6.79500	109.78903			9,419,275,900,500,000.00	62,089,300,000	28,368,196,500.00	
R158	On 15/09/2015	Spot Bond	6.78500	109.82338	6.79500	109.78903				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.68500	90.93167	6.69500	90.90268				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.78500	115.62409	6.79500	115.57882				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.61500	85.28582	6.62500	85.25053				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.47000	118.59281	8.39500	119.20761			0,367,675,856,056,000.00	85,321,824,800	12,293,662,400.00	
R187P	On 21/12/2026	Spot Bond	8.21000	35.95195	8.13500	36.27489				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R188P		On 21/12/2027	Spot Bond	8.13000	33.52410		8.05500	33.84981			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.70000	278.45876		1.70000	278.38420			82,244,988,840,000.00	48,379,405,200	28,672,965,200.00
R201		On 21/12/2014	Spot Bond	6.30000	104.16876		6.31000	104.14399			1,253,837,110,680,000.00	99,021,763,600	83,252,000,000.00
R202		On 07/12/2033	Spot Bond	1.99000	217.06933		1.99000	217.00952			331,755,776,147,000.00	66,711,445,300	54,621,086,900.00
R2023		On 28/02/2023	Spot Bond	8.37000	96.88661		8.29500	97.31939			1,579,870,114,316,000.00	83,497,026,800	27,575,800,000.00
R203		On 15/09/2017	Spot Bond	7.58000	102.43975		7.56500	102.46440			7,782,651,300,000,000.00	26,735,000,000	52,019,900,000.00
R2030		On 31/01/2030	Spot Bond	8.87500	94.00802		8.78500	94.70658			4,102,774,050,000,000.00	62,284,400,000	51,272,500,000.00
R2037		On 31/01/2037	Spot Bond	9.05500	96.14065		8.96000	96.99509			4,394,439,491,500,000.00	85,305,300,000	16,838,900,000.00
R204		On 21/12/2018	Spot Bond	7.82000	102.96541		7.79500	103.04131			2,873,252,397,034,000.00	46,195,958,700	13,284,454,100.00
R2048		On 28/02/2048	Spot Bond	9.13000	96.85684		9.03500	97.79715			3,832,681,787,000,000.00	19,789,900,000	55,530,200,000.00
R207		On 15/01/2020	Spot Bond	8.10000	97.70130		8.06000	97.85768			1,146,825,714,680,000.00	76,151,322,800	57,272,831,400.00
R208		On 31/03/2021	Spot Bond	8.23500	92.29874		8.18000	92.55285			9,556,473,729,177,000.00	60,470,398,200	89,888,280,200.00
R209		On 31/03/2036	Spot Bond	8.98000	74.07166		8.88500	74.77704			8,331,823,431,176,000.00	27,819,981,200	12,315,479,700.00
R210		On 31/03/2028	Spot Bond	1.90000	162.54473		1.90000	162.50037			89,747,728,730,000.00	47,235,646,700	22,941,548,400.00
R211		On 31/01/2017	Spot Bond	0.90000	126.91398		0.90000	126.88276			43,743,874,230,000.00	48,604,304,700	31,451,316,500.00
R212		On 31/01/2022	Spot Bond	1.62000	131.30229		1.66000	130.89809			244,100,911,500,000.00	50,679,575,000	92,015,601,900.00
R213		On 28/02/2031	Spot Bond	8.84000	84.66240		8.75000	85.33645			7,548,385,776,308,000.00	53,889,793,700	79,520,124,400.00
R214		On 28/02/2041	Spot Bond	9.05500	74.99514		8.95500	75.77082			9,516,115,009,000,000.00	50,923,800,000	85,986,400,000.00
R226C		On 15/09/2014	Spot Bond	6.27000	97.25999		6.28000	97.23946			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.84500	93.83363		6.85500	93.80787			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	6.68500	90.93167		6.69500	90.90268			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	6.60500	88.12324		6.61500	88.09106			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	6.61500	85.28582		6.62500	85.25053			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R325C	On 21/06/2014	Spot Bond	6.35500	98.66014	6.36500	98.64109	0.00	0	0.00				
R326C	On 21/12/2014	Spot Bond	6.30500	95.66283	6.31500	95.63986	0.00	0	0.00				
R327C	On 21/06/2015	Spot Bond	6.75500	92.24979	6.76500	92.22209	0.00	0	0.00				
R328C	On 21/12/2015	Spot Bond	6.62500	89.42848	6.63500	89.39761	0.00	0	0.00				
R329C	On 21/06/2016	Spot Bond	6.60500	86.59826	6.61500	86.56422	0.00	0	0.00				
R330C	On 21/12/2016	Spot Bond	6.66500	83.69775	6.67500	83.66067	0.00	0	0.00				
R331C	On 21/06/2017	Spot Bond	7.55500	78.79151	7.54000	78.81209	0.00	0	0.00				
R332C	On 21/12/2017	Spot Bond	7.60500	75.78777	7.59000	75.81294	0.00	0	0.00				
R333C	On 21/06/2018	Spot Bond	7.82500	72.36262	7.80000	72.42081	0.00	0	0.00				
R334C	On 21/12/2018	Spot Bond	7.80500	69.70125	7.78000	69.76574	0.00	0	0.00				
R335C	On 21/06/2019	Spot Bond	7.78500	67.15070	7.76000	67.22095	0.00	0	0.00				
R336C	On 21/12/2019	Spot Bond	7.77500	64.67035	7.75000	64.74582	0.00	0	0.00				
R337C	On 21/06/2020	Spot Bond	8.06000	61.19883	8.02000	61.33200	0.00	0	0.00				
R338C	On 21/12/2020	Spot Bond	8.04000	58.90405	8.00000	59.04362	0.00	0	0.00				
R339C	On 21/06/2021	Spot Bond	8.15500	56.17789	8.10000	56.38020	0.00	0	0.00				
R340C	On 21/12/2021	Spot Bond	8.12500	54.09715	8.07000	54.30639	0.00	0	0.00				
R341C	On 21/06/2022	Spot Bond	8.09500	52.10850	8.04000	52.32396	0.00	0	0.00				
R342C	On 21/12/2022	Spot Bond	8.06500	50.20746	8.01000	50.42845	0.00	0	0.00				
R343C	On 21/06/2023	Spot Bond	8.02500	48.43262	7.97000	48.65876	0.00	0	0.00				
R344C	On 21/12/2023	Spot Bond	7.98500	46.73853	7.93000	46.96928	0.00	0	0.00				
R345C	On 21/06/2024	Spot Bond	8.41000	43.10844	8.33500	43.41684	0.00	0	0.00				
R346C	On 21/12/2024	Spot Bond	8.37000	41.53939	8.29500	41.85173	0.00	0	0.00				
R347C	On 21/06/2025	Spot Bond	8.33000	40.04285	8.25500	40.35857	0.00	0	0.00				
R348C	On 21/12/2025	Spot Bond	8.29000	38.61508	8.21500	38.93366	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R349C	On 21/06/2026	Spot Bond	8.25000	37.25256		8.17500	37.57353			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.21000	35.95195		8.13500	36.27489			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.17000	34.71012		8.09500	35.03462			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.13000	33.52410		8.05500	33.84981			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.92147		0.00000	101.89588			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.86847		0.00000	100.84522			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.94964		0.00000	101.92438			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.74374		0.00000	101.71970			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	14.29606		100.00000	14.26027			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.53950		100.00000	6.52330			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	17.78215		100.00000	17.73908			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.56149		0.00000	100.54188			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.07788		0.00000	100.01155			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.48430		0.00000	100.46400			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.03142		0.00000	101.01277			0.00	0	599,540,000.00
RDFC11	On 14/05/2014	Spot Bond	0.00000	100.79273		0.00000	100.77655			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	100.87354		0.00000	100.85572			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.19324		0.00000	100.17550			0.00	20,000,000,000	10,000,000,000.00
RES06	On 18/10/2014	Spot Bond	0.00000	101.35596		0.00000	101.33581			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.83828		0.00000	100.81847			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.58448		0.00000	101.56439			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	101.17194		0.00000	101.15152			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.49810		0.00000	100.47808			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES25	On 03/10/2014	Spot Bond	0.00000	100.05191		0.00000	100.03460			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	101.32738		0.00000	101.30737			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000	102.25716		0.00000	102.24115			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.68065		0.00000	100.66081			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.56939		0.00000	100.54869			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.62039		0.00000	100.60052			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	101.59212		0.00000	101.56380			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.11980		0.00000	100.08983			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	102.03735		0.00000	102.00417			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	101.82503		0.00000	101.79535			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	101.82503		0.00000	101.79535			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.23288		0.00000	100.20344			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.25944		0.00000	100.22665			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.69984		0.00000	100.67168			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	104.23625		12.35000	104.20175			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.58605		0.00000	100.56250			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	14.14243		100.00000	14.10702			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.54848		0.00000	100.52641			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.99017		0.00000	100.96818			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	99.78199		0.00000	101.61940			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	101.47687		0.00000	101.45479			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.89913		0.00000	100.87506			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.45359		100.00000	2.44759			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP04U	On 07/10/2016	Spot Bond	100.00000		10.65785	100.00000	10.63146				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		24.56004	100.00000	24.49854				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.17802	100.00000	14.16065				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		19.64102	100.00000	19.59184				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		105.66755	0.00000	105.62104				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		102.74128	0.00000	102.69687				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.53500		106.70512	9.48000	106.95997			11,257,974,500,000.00	1,180,700,000	1,590,000,000.00	
RW23	On 10/12/2023	Spot Bond	9.62000		102.29536	9.54500	102.73434				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.99000		105.15025	9.90000	105.82138				0.00	0	0.00
SA063U	On 23/05/2014	Spot Bond	100.00000		88.16425	100.00000	87.95181			970,000,000,000,000.00	9,700,000,000	19,700,000,000.00	
SBC2	On 28/04/2016	Spot Bond	0.00000		97.83033	0.00000	97.74438				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.03500		110.39832	8.04500	110.34995			34,550,500,000,000.00	4,300,000,000	2,700,000,000.00	
SBK13	On 24/11/2016	Spot Bond	0.00000		100.83814	0.00000	100.81624				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.63000		103.35675	9.61500	103.37552			52,002,000,000,000.00	5,400,000,000	1,350,000,000.00	
SBK15	On 23/01/2022	Spot Bond	0.00000		101.38583	0.00000	101.36435				0.00	100,000,000	100,000,000.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.38755	0.00000	100.36589				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		101.38588	0.00000	101.36312				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		101.43135	0.00000	101.40882				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		101.40297	0.00000	101.38085				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.88500		105.33084	7.89500	105.29745			16,873,900,000,000.00	2,140,000,000	1,070,000,000.00	
SBK9	On 10/04/2018	Spot Bond	9.42000		96.51822	9.39500	96.57420			7,396,584,000,000.00	785,200,000	392,600,000.00	
SBK111	On 09/04/2014	Spot Bond	2.50000		130.41473	2.50000	130.37698				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.24500		107.74672	8.25500	107.70901				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN29	On 15/09/2015	Spot Bond	8.10500	107.94345	8.11500	107.90605			0.00		0	0.00	
SBN31	On 15/09/2015	Spot Bond	8.03500	108.04201	8.04500	108.00476			0.00		0	0.00	
SBN33	On 15/09/2017	Spot Bond	8.98000	98.31662	8.96500	98.33626			0.00		0	0.00	
SBN34	On 15/09/2015	Spot Bond	8.18000	107.83800	8.19000	107.80043			0.00		0	0.00	
SBN35	On 15/09/2015	Spot Bond	8.14500	107.88719	8.15500	107.84970			0.00		0	0.00	
SBN45	On 15/09/2017	Spot Bond	0.00000	100.35099	0.00000	100.33136			0.00		0	0.00	
SBN49	On 02/06/2014	Spot Bond	0.00000	100.44156	0.00000	100.42813			0.00		0	0.00	
SBN50	On 23/09/2014	Spot Bond	0.00000	100.26916	0.00000	100.24455			0.00		0	0.00	
SBN51	On 03/10/2016	Spot Bond	0.00000	100.01934	0.00000	99.99986			0.00		0	0.00	
SBS13	On 22/09/2017	Spot Bond	8.63000	101.10224	8.61500	101.12340			0.00		0	0.00	
SBS15	On 26/04/2016	Spot Bond	0.00000	101.58668	0.00000	101.56716			0.00		0	0.00	
SBS16	On 22/09/2018	Spot Bond	0.00000	100.21868	0.00000	100.19866			0.00		0	0.00	
SBS18	On 23/06/2018	Spot Bond	0.00000	104.32324	0.00000	104.30840			0.00		0	0.00	
SBS19	On 23/06/2021	Spot Bond	9.38500	106.92604	9.33000	107.19114			0.00		0	0.00	
SBS20	On 15/05/2026	Spot Bond	10.12000	103.38241	10.04500	103.87154			0.00		0	0.00	
SBS21	On 15/05/2026	Spot Bond	0.00000	100.99128	0.00000	100.96944			0.00		0	0.00	
SBS22	On 24/05/2015	Spot Bond	0.00000	101.37062	0.00000	101.35333			0.00		1,000,000,000	500,000,000.00	
SBS23	On 23/05/2017	Spot Bond	0.00000	101.02807	0.00000	101.00855			0.00		0	0.00	
SBS24	On 24/05/2019	Spot Bond	0.00000	103.51202	0.00000	103.49408			0.00		20,000,000,000	44,600,000,000.00	
SBS25	On 24/05/2019	Spot Bond	8.92000	102.98791	8.89500	103.06439			16,453,832,000,000.00		1,844,600,000	910,000,000.00	
SBS26U	On 28/02/2017	Spot Bond	100.00000	9.49518	100.00000	9.47393			0.00		0	0.00	
SBS27	On 20/02/2024	Spot Bond	9.91000	102.54754	9.83500	102.99197			346,850,000,000,000.00		35,000,000,000	78,600,000,000.00	
SBS3	On 25/05/2026	Spot Bond	9.17000	95.90977	9.09500	96.40432			0.00		0	0.00	
SBS4	On 16/11/2021	Spot Bond	9.93500	96.26725	9.88000	96.51800			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS9	On 07/07/2016	Spot Bond		7.96500	109.73494		7.97500	109.68998			8,761,500,000.00	1,100,000	1,100,000.00
SBSI11	On 07/12/2023	Spot Bond		2.23000	267.25433		2.23000	267.17892			0.00	0	970,000,000.00
SBSI12	On 31/01/2017	Spot Bond		1.60000	124.52054		1.60000	124.48751			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	104.04241		0.00000	104.01878			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	9.01690		100.00000	8.99506			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	82.63494		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		2.17000	122.61164		2.17000	122.57721			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	100.01748		6.50000	100.00000			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.37340		0.00000	100.35118			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.08115		0.00000	100.01404			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	101.71057		0.00000	101.64295			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		9.61000	99.93777		9.59500	99.95237			9,610,000,000.00	1,000,000	430,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	101.43604		0.00000	101.41472			0.00	0	4,000,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	99.88528		0.00000	99.86612			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.21726		0.00000	100.19747			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.19964		0.00000	100.18137			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	101.02361		0.00000	101.00605			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	9.59181		100.00000	9.56779			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS12	On 12/12/2016	Spot Bond	0.00000	100.46408		0.00000	100.44378			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.08500	104.55018		8.09500	104.50564			28,135,800,000,000.00	3,480,000,000	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.42000	98.60400		9.39500	98.66553			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.93000	98.46029		8.91500	98.48010			33,755,400,000,000.00	3,780,000,000	1,890,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.84609		0.00000	100.82736			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.81276		0.00000	100.79308			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	101.18697		0.00000	101.16841			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.81853		0.00000	100.79871			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	101.29148		0.00000	101.26983			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.68000	104.43266		8.66500	104.43860			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	101.57301		0.00000	101.55377			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.70676		0.00000	101.68836			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	101.42694		0.00000	101.40740			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.78500	96.03595		9.73000	96.24539			46,999,312,000,000.00	4,803,200,000	2,403,200,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.66857		0.00000	100.64721			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.19399		0.00000	100.17220			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	101.28586		0.00000	101.26449			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.84300	84.70353		9.78800	84.92804			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.90500	84.42652		9.85000	84.64996			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.54500	103.30306		7.55500	103.27512			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.36000	92.30256		9.32000	92.44488			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.35644		0.00000	100.33533			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.76000	98.95073		8.74500	98.97113			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.50000	104.19280		2.52000	103.96275			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN012	On 21/12/2018	Spot Bond	8.77000	99.34289		8.74500	99.41277			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.89406		0.00000	100.87684			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.95302		0.00000	100.92670			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000	100.74511		0.00000	100.72458			0.00	0	5,000,000,000.00
SSN017	On 21/12/2026	Spot Bond	9.89000	107.32917		9.81500	107.85583			0.00	0	2,500,000,000.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.59127		0.00000	100.57233			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	99.94240		0.00000	99.92300			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.33824		0.00000	100.31821			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.07000	75.95774		9.98000	76.52816			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000	101.26700		0.00000	101.24953			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	101.37514		0.00000	101.35447			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	99.71909		0.00000	99.70431			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond	0.00000	99.61531		0.00000	99.60051			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000	99.61543		0.00000	99.60064			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond	0.00000	99.50361		0.00000	99.48760			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond	0.00000	99.37699		0.00000	99.36102			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000	99.36100		0.00000	99.34502			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond	0.00000	99.32845		0.00000	99.31246			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000	99.32939		0.00000	99.31343			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000	99.26416		0.00000	99.24817			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000	99.23102		0.00000	99.21500			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	99.14311		0.00000	99.12694			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1058	On 03/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1060	On 07/04/2014	Spot Bond	0.00000	99.95192		0.00000	99.93589			0.00	0	0.00
SY1062	On 11/04/2014	Spot Bond	0.00000	99.88789		0.00000	99.87187			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	0.00000	98.92110		0.00000	98.90500			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond	0.00000	98.79607		0.00000	98.77980			0.00	0	0.00
SY1066	On 17/04/2014	Spot Bond	100.00000	96.56085	100.00000	96.30607				0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond	0.00000	98.77851		0.00000	98.76223			0.00	0	0.00
SY1068	On 16/04/2014	Spot Bond	0.00000	99.80690		0.00000	99.79081			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.24500	107.42764		7.25500	107.39215			4,058,649,000,000.00	560,200,000	280,100,000.00
SZ25	On 30/09/2025	Spot Bond	9.07000	99.60301		8.99500	100.10755			1,814,000,000.00	200,000	100,000.00
T018	On 15/07/2014	Spot Bond	100.00000	82.35947	100.00000	82.18349				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	64.09701	100.00000	63.93829				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	28.43841	100.00000	28.36720				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	101.21451		0.00000	101.19630			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	101.07382		0.00000	101.05577			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.74332		0.00000	100.72641			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.59468		0.00000	100.57563			0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000	99.69710		0.00000	99.68267			0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000	98.72897		0.00000	98.72589			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.68743		0.00000	100.67067			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.26799		0.00000	100.24999			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.28216		0.00000	100.26321			0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000	98.80636		0.00000	98.79044			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	101.07078		0.00000	101.05188			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS84	On 28/07/2016	Spot Bond	8.03500	102.94755		8.04500	102.90416			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	101.30380		0.00000	101.28424			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	101.34408		0.00000	101.32396			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	101.62558		7.83000	101.60401			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	101.28165		0.00000	101.26240			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	101.33200		0.00000	101.31204			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	101.29614		0.00000	101.27511			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	101.28165		0.00000	101.26240			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	101.33200		0.00000	101.31204			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	101.48788		7.16000	101.46816			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	101.43065		0.00000	101.40932			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	101.42260		0.00000	101.40138			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	101.61573		0.00000	101.59183			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	101.58958		0.00000	101.56605			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	102.37844		0.00000	102.34381			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	102.28827		0.00000	102.25492			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	101.27963		0.00000	101.26041			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	101.34408		0.00000	101.32396			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	101.76208		8.73000	101.73806			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	101.27359		0.00000	101.25445			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	101.33200		0.00000	101.31204			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.29000	97.86413		9.26500	97.92460			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	101.43467		0.00000	101.41329			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11B2	On 18/07/2041	Spot Bond	0.00000	101.41253		0.00000	101.39146			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	101.61171		0.00000	101.58786			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	101.60367		0.00000	101.57993			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	102.23815		0.00000	102.20551			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	102.24617		0.00000	102.21342			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	101.34598		0.00000	101.32598			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.97863		101.06155	6.96118			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	101.27359		0.00000	101.25445			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	110.06293		0.00000	110.04348			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	101.45480		0.00000	101.43314			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	101.53528		0.00000	101.51250			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	102.38645		0.00000	102.35171			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.72491		0.00000	101.70615			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	101.31565		0.00000	101.29606			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.33587		0.00000	101.31601			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	101.31565		0.00000	101.29606			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.33587		0.00000	101.31601			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	101.34598		0.00000	101.32598			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	101.30351		0.00000	101.28409			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	101.33587		0.00000	101.31601			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.44709		0.00000	101.42570			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.44709		0.00000	101.42570			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.44709		0.00000	101.42570			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.60881		0.00000	101.58520			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.64923	0.00000	101.62507				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.59870	0.00000	101.57523				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	102.40652	0.00000	102.37194				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	102.45697	0.00000	102.42168				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	102.43679	0.00000	102.40179				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.53500	108.48669	8.54500	108.45148			16,909,542,000,000.00	1,981,200,000	990,000,000.00	
TL20	On 22/02/2020	Spot Bond	8.27500	90.34634	8.23500	90.49556				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.49000	105.90776	8.47500	105.92999			95,600,796,000,000.00	11,260,400,000	5,630,000,000.00	
TN20	On 17/09/2020	Spot Bond	9.43500	105.56321	9.38000	105.80707			326,232,108,000,000.00	34,576,800,000	15,863,500,000.00	
TN23	On 06/11/2023	Spot Bond	9.55000	112.16496	9.47500	112.62612			226,144,000,000,000.00	23,680,000,000	10,740,000,000.00	
TN25	On 19/08/2025	Spot Bond	9.67000	99.97643	9.59500	100.45904			287,779,200,000,000.00	29,760,000,000	14,410,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.61500	98.08357	9.54000	98.60162			160,199,361,000,000.00	16,661,400,000	6,738,200,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000	101.09362	0.00000	101.07590				0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.74430	0.00000	100.72489				0.00	0	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.96215	0.00000	100.94358				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.89141	0.00000	100.87177				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.91523	0.00000	100.89507				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.91765	0.00000	100.89743				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	101.03504	0.00000	101.01225				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	101.27840	0.00000	101.25027				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.18985	0.00000	100.17317				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	99.94621	0.00000	99.92824				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	99.94501	0.00000	99.92663				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR30		On 31/12/2099	Spot Bond	10.00000	100.11071	10.00000	100.08302			0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	100.10795	9.75000	100.08096			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	10.10730	100.00000	10.08036			0.00	0	0.00
TSP140		On 17/04/2014	Spot Bond	0.00000	99.80896	0.00000	99.79426			0.00	0	0.00
TSP142		On 25/04/2014	Spot Bond	0.00000	99.69325	0.00000	99.67864			0.00	0	0.00
TSP144		On 15/05/2014	Spot Bond	0.00000	99.38358	0.00000	99.36855			0.00	0	0.00
TSP145		On 29/05/2014	Spot Bond	0.00000	99.19504	0.00000	99.18041			0.00	0	0.00
TSP149		On 03/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.98517			0.00	0	0.00
TSP150		On 02/10/2014	Spot Bond	0.00000	97.13444	0.00000	97.11861			0.00	0	10,000,000,000.00
TSP151		On 02/05/2014	Spot Bond	0.00000	99.58577	0.00000	99.57098			0.00	0	0.00
TSP152		On 13/11/2014	Spot Bond	0.00000	96.43262	0.00000	96.41663			0.00	0	0.00
TSP153		On 27/11/2014	Spot Bond	0.00000	96.25477	0.00000	96.23897			0.00	0	0.00
TSP154		On 12/06/2014	Spot Bond	0.00000	98.95225	0.00000	98.93706			0.00	0	0.00
TSP155		On 24/07/2014	Spot Bond	0.00000	98.27856	0.00000	98.26305			0.00	0	0.00
TSP156		On 22/01/2015	Spot Bond	0.00000	95.16006	0.00000	95.14354			0.00	0	0.00
TSP157		On 07/08/2014	Spot Bond	0.00000	97.85736	0.00000	97.84021			0.00	0	0.00
TSP158		On 05/02/2015	Spot Bond	0.00000	94.11585	0.00000	94.09668			0.00	0	0.00
TSP159		On 21/08/2014	Spot Bond	0.00000	97.64706	0.00000	97.63013			0.00	0	0.00
TSP160		On 19/02/2015	Spot Bond	0.00000	93.93824	0.00000	93.92345			0.00	0	0.00
TSP161		On 05/03/2015	Spot Bond	0.00000	93.75466	0.00000	93.73602			0.00	0	0.00
TSP162		On 18/09/2014	Spot Bond	0.00000	97.14429	0.00000	97.12719			0.00	0	0.00
TSP163		On 19/03/2015	Spot Bond	0.00000	93.60430	0.00000	93.58597			0.00	0	0.00
TSP164		On 02/04/2015	Spot Bond	100.00000	50.19026	100.00000	100.00000			0.00	0	0.00
TTO01U		On 28/08/2019	Spot Bond	100.00000	13.09437	100.00000	13.06157			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC02U	On 17/04/2014	Spot Bond	100.00000		99.26069		100.00000	98.99878			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000		101.21278		0.00000	101.19781			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond	0.00000		101.18284		0.00000	101.16786			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond	0.00000		101.15289		0.00000	101.13792			0.00	0	0.00
TWC03U	On 15/04/2014	Spot Bond	100.00000		99.91099		100.00000	99.64597			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond	0.00000		101.10797		0.00000	101.09300			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond	0.00000		101.07803		0.00000	101.06305			0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond	0.00000		100.72555		0.00000	100.70942			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000		100.74436		0.00000	100.72744			0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000		100.69801		0.00000	100.68178			0.00	0	0.00
TWC046	On 09/04/2014	Spot Bond	0.00000		100.36989		0.00000	100.35381			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000		101.31955		0.00000	101.30241			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000		100.82664		0.00000	100.80827			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	0.00000		101.16133		0.00000	101.14625			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000		100.73664		0.00000	100.72027			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.63500		106.22568		9.58000	106.48135			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		101.43562		0.00000	101.41711			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		101.49752		0.00000	101.47544			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		99.93164		0.00000	99.90883			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.92000		101.35986		9.90500	101.37619			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.13664		0.00000	100.11954			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.12145		0.00000	100.10372			0.00	0	22,500,000,000.00
VKE01	On 08/05/2015	Spot Bond	0.00000		101.01350		0.00000	100.99417			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE02	On 08/05/2016	Spot Bond	0.00000	101.04798		0.00000	101.02799			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	101.04949		0.00000	101.02948			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.13359		0.00000	100.11409			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.13742		0.00000	100.11739			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.14500	114.81407		7.15500	114.77078		140,042,000,000,000.00	19,600,000,000	10,609,100,000.00	
WS05	On 01/08/2018	Spot Bond	1.38000	234.06830		1.38000	234.00762			0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	7.08500	105.21936		7.09500	105.18805			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.08500	105.63858		8.07000	105.65714		140,679,000,000,000.00	17,400,000,000	9,200,000,000.00	
WSP3	On 28/05/2019	Spot Bond	8.37500	105.70948		8.35000	105.79018			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.72500	104.42492		8.68500	104.58946			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.77500	104.31359		8.72000	104.57929		43,875,000,000,000.00	5,000,000,000	2,500,000,000.00	
Z014	On 30/06/2015	Spot Bond	6.73500	92.11240		6.74500	92.08447			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.33500	98.51248		6.34500	98.49330			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.66500	90.38905		6.67500	90.35927			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.31500	96.01125		6.32500	95.98865			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.73500	92.09555		6.74500	92.06760			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.76500	65.83900		7.74000	65.91239			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	34.26469		100.00000	34.19968			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	18.13673		100.00000	18.10232			0.00	0	0.00

**Total for j-Bonds :** 1.53e+017 18,987,422,000 193 730 073 100.00

**Grand Total:** 1.53e+017 18,987,574,671 193 733 748 787.00