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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 08/05/2014

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 12/05/2014	Any day expiry	10.34640	10.34640		10.52000	10.52000		8.30	0.00	0	0.00
\$ / R	10.55	Call	Any day expiry	2.90680	0.00291		36.89300	0.03689	2.907	11.59	0.00	0	9,000.00
\$ / R	10.87	Call	Any day expiry	0.14520	0.00015		1.95880	0.00196	0.145	16.88	0.00	0	9,000.00
\$ / R		On 13/05/2014	Any day expiry	10.34320	10.34320		10.52090	10.52090		8.57	0.00	0	0.00
\$ / R	10.10	Call	Any day expiry	244.91040	0.24491		421.96520	0.42197	244.910	11.05	0.00	0	1,000.00
\$ / R	10.40	Call	Any day expiry	22.39880	0.02240		140.00800	0.14001	22.399	9.34	0.00	0	1,000.00
\$ / R	10.90	Call	Any day expiry	0.26320	0.00026		1.83620	0.00184	0.263	16.91	0.00	0	1,500.00
\$ / R		On 19/05/2014	Any day expiry	10.35290	10.35290		10.52870	10.52870		8.86	0.00	0	0.00
\$ / R	10.52	Call	Any day expiry	18.17960	0.01818		80.23580	0.08024	18.180	10.15	0.00	0	1,100.00
\$ / R	10.75	Call	Any day expiry	2.94230	0.00294		17.33630	0.01734	2.942	11.90	0.00	0	1,100.00
\$ / R		On 22/05/2014	Any day expiry	10.35780	10.35780		10.40000	10.40000		10.09	0.00	0	0.00
\$ / R	10.38	Call	Any day expiry	72.52810	0.07253		0.00000	0.00000	72.528	10.26	400,000.00	5,000	5,000.00
\$ / R	10.67	Call	Any day expiry	8.79390	0.00879		0.00000	0.00000	8.794	11.03	5,000.00	5,000	5,000.00
\$ / R		On 26/05/2014	Any day expiry	10.36420	10.36420		10.54030	10.54030		9.01	0.00	0	10,150.00
\$ / R		On 27/05/2014	Any day expiry	10.36590	10.36590		10.54200	10.54200		9.08	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	0.00900	0.00001		0.00060	0.00000	0.009	25.60	0.00	0	5,500.00
\$ / R	10.14	Call	Any day expiry	247.20140	0.24720		410.68930	0.41069	247.201	10.09	0.00	0	5,500.00
\$ / R		On 28/05/2014	Any day expiry	10.36750	10.36750		10.54360	10.54360		9.14	0.00	0	0.00

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	10.80	Put	439.27400	0.43927	286.29840	0.28630	439.274	11.09	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	0.02400	0.00002	0.15990	0.00016	0.024	19.55	0.00	0	500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.39340		10.39340		10.57030	10.57030		9.54	1,433,551,268.60	137,929	792,589.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.03270	0.00003	0.01760	0.00002	0.033	16.94	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	0.06020	0.00006	0.03420	0.00003	0.060	16.24	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	0.06570	0.00007	0.03760	0.00004	0.066	16.14	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	3.19100	0.00319	2.58060	0.00258	3.191	10.43	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	3.59570	0.00360	2.86300	0.00286	3.596	10.21	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	10.57200	0.01057	5.75630	0.00576	10.572	9.35	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	13.30010	0.01330	6.47210	0.00647	13.300	9.36	0.00	0	10,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	14.32700	0.01433	6.73270	0.00673	14.327	9.37	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.02	Put	15.41770	0.01542	7.00530	0.00701	15.418	9.37	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	32.34620	0.03235	14.12820	0.01413	32.346	9.42	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	36.55670	0.03656	16.18660	0.01619	36.557	9.43	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	191.04750	0.19105	104.81560	0.10482	191.048	10.00	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	84.44750	0.08445	175.11560	0.17512	84.448	10.00	0.00	0	15,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	241.76580	0.24177	137.92160	0.13792	241.766	10.32	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	288.62800	0.28863	172.71780	0.17272	288.628	10.60	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	304.84620	0.30485	185.83000	0.18583	304.846	10.69	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.67	Put	321.33450	0.32133	199.34290	0.19934	321.335	10.78	64,266.90	200	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.75	Put	389.64690	0.38965	257.03820	0.25704	389.647	11.15	78,319.03	201	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	525.39640	0.52540	377.85810	0.37786	525.396	11.84	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	15.11410	0.01511	41.21220	0.04121	15.114	11.97	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.96	Call	14.46490	0.01446	39.95530	0.03996	14.465	12.00	0.00	0	3,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	12.12250	0.01212	35.32620	0.03533	12.123	12.10	0.00	0	20,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	618.72250	0.61872	465.02620	0.46503	618.723	12.10	124,363.22	201	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Call	11.59630	0.01160	34.26140	0.03426	11.596	12.13	579.82	50	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Put	628.19630	0.62820	473.96140	0.47396	628.196	12.13	62,819.63	100	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	11.09240	0.01109	33.23220	0.03323	11.092	12.16	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	7.75320	0.00775	26.11510	0.02612	7.753	12.37	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	7.08480	0.00708	24.61110	0.02461	7.085	12.42	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	6.77200	0.00677	23.89570	0.02390	6.772	12.45	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	5.39990	0.00540	20.60220	0.02060	5.400	12.58	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	4.93100	0.00493	19.41680	0.01942	4.931	12.63	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	1.33690	0.00134	8.38780	0.00839	1.337	13.53	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	1,107.93690	1.10794	938.08780	0.93809	1,107.937	13.53	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	0.97580	0.00098	6.48360	0.00648	0.976	14.00	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	0.32620	0.00033	1.77300	0.00177	0.326	15.91	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,606.92620	1.60693	1,431.47300	1.43147	1,606.926	15.91	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	0.28940	0.00029	1.50350	0.00150	0.289	16.14	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	0.18960	0.00019	0.81060	0.00081	0.190	17.05	0.00	0	15,489.00
\$ / R	On 18/06/2014	Any day expiry			10.40170	10.40170	10.57890	10.57890		9.62	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.41670	10.41670	10.59440	10.59440		9.84	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.02290	0.00002	0.06860	0.00007	0.023	17.05	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	46.85480	0.04685	93.87960	0.09388	46.855	11.58	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.42160	10.42160	10.59960	10.59960		9.82	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	432.49680	0.43250	305.19140	0.30519	432.497	11.46	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	0.62250	0.00062	1.95390	0.00195	0.623	16.53	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 28/07/2014	Any day expiry		10.46870	10.46870	10.64840	10.64840		10.50	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	0.43970	0.00044		0.41750	0.00042	0.440	17.13	0.00	0	4,700.00
\$ / R	10.82	Call	Any day expiry	101.90350	0.10190		164.78150	0.16478	101.904	11.87	0.00	0	4,700.00
\$ / R		On 29/07/2014	Any day expiry		10.47050	10.47050	10.65020	10.65020		10.54	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	437.83130	0.43783		323.30060	0.32330	437.831	11.82	0.00	0	500.00
\$ / R	12.62	Call	Any day expiry	4.81230	0.00481		11.23880	0.01124	4.812	17.93	0.00	0	500.00
\$ / R		On 22/08/2014	Any day expiry		10.51230	10.51230	10.69370	10.69370		11.17	0.00	0	0.00
\$ / R	10.33	Put	Any day expiry	165.97310	0.16597		114.95510	0.11496	165.973	11.00	0.00	0	19,547.00
\$ / R	12.07	Call	Any day expiry	27.28550	0.02729		44.50360	0.04450	27.286	16.69	0.00	0	19,547.00
\$ / R		On 27/08/2014	Any day expiry		10.52130	10.52130	10.70320	10.70320		11.22	0.00	0	1,329.00
\$ / R	10.80	Put	Any day expiry	446.85500	0.44685		341.11400	0.34111	446.855	12.20	0.00	0	500.00
\$ / R	12.83	Call	Any day expiry	10.97310	0.01097		24.29780	0.02430	10.973	18.32	0.00	0	500.00
\$ / R		On 28/08/2014	Any day expiry		10.52310	10.52310	10.70500	10.70500		11.23	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	1.35970	0.00136		1.33970	0.00134	1.360	16.63	0.00	0	5,000.00
\$ / R	10.96	Call	Any day expiry	132.63670	0.13264		196.43180	0.19643	132.637	12.73	0.00	0	5,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.55560	10.55560	10.73890	10.73890		11.57	80,539,228.00	7,630	51,590.00
\$ / R	8.80	Put	Foreign Exchange Future	5.29200	0.00529		4.88750	0.00489	5.292	14.47	0.00	0	920.00
\$ / R	8.88	Put	Foreign Exchange Future	6.13730	0.00614		5.63410	0.00563	6.137	14.16	0.00	0	26,804.00
\$ / R	8.90	Put	Foreign Exchange Future	6.37010	0.00637		5.83860	0.00584	6.370	14.08	0.00	0	15,296.00
\$ / R	9.00	Put	Foreign Exchange Future	7.68210	0.00768		6.98300	0.00698	7.682	13.69	0.00	0	35,000.00
\$ / R	9.78	Put	Foreign Exchange Future	44.15310	0.04415		31.92300	0.03192	44.153	11.30	0.00	0	920.00
\$ / R	10.00	Put	Foreign Exchange Future	77.19460	0.07719		56.72170	0.05672	77.195	10.97	0.00	0	35,000.00
\$ / R	10.19	Put	Foreign Exchange Future	130.82960	0.13083		89.56240	0.08956	130.830	11.18	0.00	0	6,220.00
\$ / R	10.21	Put	Foreign Exchange Future	137.61930	0.13762		94.33960	0.09434	137.619	11.20	0.00	0	15,296.00
\$ / R	10.23	Put	Foreign Exchange Future	144.63180	0.14463		99.83540	0.09984	144.632	11.22	0.00	0	27,284.00
\$ / R	10.30	Put	Foreign Exchange Future	170.97060	0.17097		120.73800	0.12074	170.971	11.30	1,316,473.62	7,700	7,700.00
\$ / R	10.38	Put	Foreign Exchange Future	204.50850	0.20451		147.87140	0.14787	204.508	11.39	0.00	0	250.00
\$ / R	10.40	Call	Foreign Exchange Future	369.06620	0.36907		494.10310	0.49410	369.066	11.41	0.00	0	2,000.00
\$ / R	10.50	Put	Foreign Exchange Future	261.68640	0.26169		195.19110	0.19519	261.686	11.52	0.00	0	10,000.00
\$ / R	10.55	Put	Foreign Exchange Future	287.90900	0.28791		217.26060	0.21726	287.909	11.57	0.00	0	10,000.00
\$ / R	10.59	Put	Foreign Exchange Future	311.94000	0.31194		0.00000	0.00000	311.940	11.70	6,238,800.00	20,000	20,000.00
\$ / R	10.67	Put	Foreign Exchange Future	362.53700	0.36254		0.00000	0.00000	362.537	11.95	36,253.70	100	100.00
\$ / R	10.93	Call	Foreign Exchange Future	172.87560	0.17288		0.00000	0.00000	172.876	12.77	2,662,284.24	15,400	7,700.00
\$ / R	11.47	Call	Foreign Exchange Future	86.77400	0.08677		127.64960	0.12765	86.774	14.58	0.00	0	3,350.00
\$ / R	11.49	Call	Foreign Exchange Future	84.76470	0.08476		124.83340	0.12483	84.765	14.65	0.00	0	3,350.00
\$ / R	11.51	Call	Foreign Exchange Future	82.81220	0.08281		122.09670	0.12210	82.812	14.71	0.00	0	250.00
\$ / R	12.00	Call	Foreign Exchange Future	48.45970	0.04846		73.50650	0.07351	48.460	16.35	0.00	0	42,500.00
\$ / R	12.27	Call	Foreign Exchange Future	37.36130	0.03736		57.08950	0.05709	37.361	17.25	0.00	0	10,000.00
\$ / R	12.35	Call	Foreign Exchange Future	34.75900	0.03476		53.20410	0.05320	34.759	17.51	0.00	0	23,934.00
\$ / R	12.39	Call	Foreign Exchange Future	33.55410	0.03355		51.40130	0.05140	33.554	17.64	0.00	0	2,870.00
\$ / R	12.44	Call	Foreign Exchange Future	32.13030	0.03213		49.26610	0.04927	32.130	17.81	0.00	0	15,296.00
\$ / R	12.75	Call	Foreign Exchange Future	25.69710	0.02570		38.52090	0.03852	25.697	18.94	0.00	0	10,000.00
\$ / R		On 26/09/2014	Any day expiry		10.57540	10.57540	10.75960	10.75960		11.82	0.00	0	669.00
\$ / R	10.80	Put	Any day expiry	454.04900	0.45405		355.26630	0.35527	454.049	12.44	0.00	0	500.00
\$ / R	13.10	Call	Any day expiry	28.32280	0.02832		40.28440	0.04028	28.323	20.44	0.00	0	500.00
\$ / R		On 29/09/2014	Any day expiry		10.58080	10.58080	10.76520	10.76520		11.82	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	2.92100	0.00292		2.67170	0.00267	2.921	16.36	0.00	0	5,000.00
\$ / R	10.96	Call	Any day expiry	191.54390	0.19154		265.73780	0.26574	191.544	12.93	0.00	0	5,000.00

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\$ / R		On 29/10/2014	Any day expiry		10.63480	10.63480	10.82170	10.82170		12.13	0.00	0	0.00
\$ / R		On 29/10/2014	Any day expiry	8.30	Put	4.94300	0.00494	4.01770	0.00402	4.943	16.22	0	5,000.00
\$ / R		On 29/10/2014	Any day expiry	10.80	Put	459.36460	0.45936	366.83830	0.36684	459.365	12.57	0	500.00
\$ / R		On 29/10/2014	Any day expiry	11.25	Call	180.87660	0.18088	245.77950	0.24578	180.877	13.89	0	5,000.00
\$ / R		On 29/10/2014	Any day expiry	13.33	Call	46.67670	0.04668	60.69800	0.06070	46.677	21.25	0	500.00
\$ / R		On 04/11/2014	Any day expiry		10.64560	10.64560	10.83300	10.83300		12.15	0.00	0	0.00
\$ / R		On 04/11/2014	Any day expiry	10.16	Put	143.80730	0.14381	110.48070	0.11048	143.807	11.38	0	3,882.00
\$ / R		On 04/11/2014	Any day expiry	11.91	Call	103.14970	0.10315	143.56570	0.14357	103.150	15.88	0	3,882.00
\$ / R		On 25/11/2014	Any day expiry		10.68520	10.68520	10.87400	10.87400		12.42	0.00	0	0.00
\$ / R		On 25/11/2014	Any day expiry	10.80	Put	463.59340	0.46359	376.07360	0.37607	463.593	12.70	0	500.00
\$ / R		On 25/11/2014	Any day expiry	13.61	Call	62.84330	0.06284	76.87000	0.07687	62.843	22.24	0	500.00
\$ / R		On 28/11/2014	Any day expiry		10.69100	10.69100	10.88000	10.88000		12.45	0.00	0	0.00
\$ / R		On 28/11/2014	Any day expiry	8.30	Put	6.33280	0.00633	5.38350	0.00538	6.333	15.78	0	5,000.00
\$ / R		On 28/11/2014	Any day expiry	11.25	Call	230.22240	0.23022	302.75450	0.30275	230.222	13.95	0	5,000.00
\$ / R		On 11/12/2014	Any day expiry		10.71620	10.71620	10.90580	10.90580		12.54	0.00	0	1,750.00
\$ / R		On 12/12/2014	Foreign Exchange Future		10.71810	10.71810	10.90780	10.90780		12.55	32,507,997.30	3,033	38,971.00
\$ / R		On 12/12/2014	Foreign Exchange Future	9.09	Put	24.41770	0.02442	19.58460	0.01958	24.418	13.42	0	1,402.00
\$ / R		On 12/12/2014	Foreign Exchange Future	9.44	Put	43.90920	0.04391	36.30030	0.03630	43.909	12.58	0	13,326.00
\$ / R		On 12/12/2014	Foreign Exchange Future	9.78	Put	80.26010	0.08026	64.31850	0.06432	80.260	11.97	0	41,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future	9.88	Put	97.16360	0.09716	77.68730	0.07769	97.164	11.88	0	79,241.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.00	Put	121.07510	0.12108	97.34280	0.09734	121.075	11.78	0	17,500.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.10	Put	144.32940	0.14433	116.55820	0.11656	144.329	11.70	0	6,581.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.38	Put	245.09080	0.24509	188.43600	0.18844	245.091	12.03	0	500.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.50	Put	300.14880	0.30015	236.02690	0.23603	300.149	12.23	0	10,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.55	Put	324.90530	0.32491	257.68040	0.25768	324.905	12.31	0	900.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.70	Put	405.35210	0.40535	328.94220	0.32894	405.352	12.55	0	1,902.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.82	Put	479.92560	0.47993	392.51540	0.39252	479.926	12.87	0	41,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.93	Put	552.85250	0.55285	456.44870	0.45645	552.853	13.15	0	79,241.00
\$ / R		On 12/12/2014	Foreign Exchange Future	11.00	Put	601.34610	0.60135	500.79110	0.50079	601.346	13.34	0	42,500.00
\$ / R		On 12/12/2014	Foreign Exchange Future	11.10	Put	673.21020	0.67321	567.02030	0.56702	673.210	13.60	0	4,955.00
\$ / R		On 12/12/2014	Foreign Exchange Future	11.20	Put	747.86840	0.74787	636.39800	0.63640	747.868	13.86	0	250.00
\$ / R		On 12/12/2014	Foreign Exchange Future	11.50	Call	205.27680	0.20528	268.74960	0.26875	205.277	14.68	0	10,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future	12.01	Call	137.16300	0.13716	183.59550	0.18360	137.163	16.07	0	500.00
\$ / R		On 12/12/2014	Foreign Exchange Future	12.10	Call	128.34580	0.12835	172.22390	0.17222	128.346	16.31	0	6,581.00
\$ / R		On 12/12/2014	Foreign Exchange Future	12.29	Call	112.14960	0.11215	151.20040	0.15120	112.150	16.82	0	1,402.00
\$ / R		On 12/12/2014	Foreign Exchange Future	13.00	Call	77.14220	0.07714	98.52970	0.09853	77.142	19.05	0	47,455.00
\$ / R		On 12/12/2014	Foreign Exchange Future	13.06	Call	76.66830	0.07667	95.41990	0.09542	76.668	19.34	0	7,471.00
\$ / R		On 12/12/2014	Foreign Exchange Future	13.24	Call	75.56000	0.07556	92.16510	0.09217	75.560	20.22	0	41,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future	13.26	Call	75.46310	0.07546	92.00890	0.09201	75.463	20.31	0	79,241.00
\$ / R		On 12/12/2014	Foreign Exchange Future	14.84	Call	32.72530	0.03273	52.08250	0.05208	32.725	23.43	0	900.00
\$ / R		On 15/12/2014	Any day expiry		10.72400	10.72400	10.91370	10.91370		12.56	0.00	0	0.00
\$ / R		On 15/12/2014	Any day expiry	10.80	Put	467.01370	0.46701	381.72210	0.38172	467.014	12.81	0	500.00
\$ / R		On 15/12/2014	Any day expiry	13.80	Call	76.54980	0.07655	92.26620	0.09227	76.550	22.89	0	500.00
\$ / R		On 23/12/2014	Any day expiry		10.73950	10.73950	10.92960	10.92960		12.70	0.00	0	0.00
\$ / R		On 23/12/2014	Any day expiry	8.30	Put	7.23410	0.00723	6.53930	0.00654	7.234	15.41	0	5,000.00
\$ / R		On 23/12/2014	Any day expiry	11.20	Call	284.59920	0.28460	364.79310	0.36479	284.599	13.86	0	5,000.00
\$ / R		On 28/01/2015	Any day expiry		10.80920	10.80920	11.00100	11.00100		12.96	0.00	0	0.00
\$ / R		On 28/01/2015	Any day expiry	8.30	Put	8.57180	0.00857	9.36600	0.00937	8.572	15.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	471.25820	0.47126	390.70300	0.39070	471.258	12.96	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	348.36640	0.34837	434.73500	0.43474	348.366	13.93	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	88.11050	0.08811	123.54440	0.12354	88.110	23.16	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			10.86440	10.86440	11.05820	11.05820		13.18	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	474.96500	0.47496	396.77490	0.39677	474.965	13.09	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	92.80590	0.09281	132.51420	0.13251	92.806	22.91	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			10.90250	10.90250	11.09790	11.09790		13.35	32,707,500.00	3,000	6,550.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	179.33600	0.17934	147.74890	0.14775	179.336	12.33	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	535.05420	0.53505	453.05990	0.45306	535.054	13.35	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	128.34310	0.12834	160.23890	0.16024	128.343	22.66	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			10.92460	10.92460	11.12080	11.12080		13.39	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	478.32040	0.47832	401.16970	0.40117	478.320	13.21	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	88.71310	0.08871	133.91150	0.13391	88.713	22.54	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			10.98890	10.98890	11.18760	11.18760		13.65	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	479.55920	0.47956	404.53520	0.40454	479.559	13.29	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	95.39730	0.09540	137.05830	0.13706	95.397	22.57	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.04920	11.04920	11.24920	11.24920		13.86	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	482.59700	0.48260	408.74360	0.40874	482.597	13.41	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	93.48320	0.09348	138.16750	0.13817	93.483	22.35	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.09000	11.09000	11.29020	11.29020		14.02	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.11360	11.11360	11.31390	11.31390		14.08	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	485.39720	0.48540	412.71210	0.41271	485.397	13.54	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	91.57280	0.09157	130.30740	0.13031	91.573	22.31	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.18440	11.18440	11.38510	11.38510		14.35	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	486.29170	0.48629	417.24460	0.41724	486.292	13.63	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	94.92470	0.09492	133.50590	0.13351	94.925	22.08	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.24660	11.24660	11.44760	11.44760		14.49	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	486.88870	0.48689	421.32590	0.42133	486.889	13.70	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	95.27370	0.09527	132.84860	0.13285	95.274	22.06	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.31530	11.31530	11.51660	11.51660		14.63	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	486.66940	0.48667	424.37990	0.42438	486.669	13.76	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	96.75890	0.09676	133.67780	0.13368	96.759	21.89	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.37970	11.37970	11.58130	11.58130		14.82	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	487.55930	0.48756	426.39130	0.42639	487.559	13.83	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	102.99450	0.10299	146.33740	0.14634	102.995	21.74	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.43980	11.43980	11.64170	11.64170		14.92	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	488.25390	0.48825	427.70940	0.42771	488.254	13.89	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	97.49660	0.09750	132.66050	0.13266	97.497	21.76	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			11.49560	11.49560	11.69780	11.69780		15.00	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	488.05490	0.48805	428.02960	0.42803	488.055	13.93	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	91.33680	0.09134	124.20320	0.12420	91.337	21.66	0.00	0	300.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.39340	10.39340	10.57030	10.57030		9.54	883,439.00	85	1,394.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	55,309.76250	0.55310	40,355.36430	0.40355	55,309.763	11.92	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.55560	10.55560	10.73890	10.73890		11.57	52,778.00	5	98.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.71810	10.71810	10.90780	10.90780		12.55	0.00	0	31.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.61600	17.61600	17.95830	17.95830		9.56	8,438,064.00	479	35,453.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	0.37000	0.00037	0.21360	0.00021	0.370	17.22	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	9.78190	0.00978	6.26930	0.00627	9.782	11.79	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	13.24060	0.01324	8.02800	0.00803	13.241	11.09	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.79	Put	20.05280	0.02005	10.24540	0.01025	20.053	10.72	0.00	0	6,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	27.09960	0.02710	12.07260	0.01207	27.100	10.59	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	72.57240	0.07257	28.23970	0.02824	72.572	10.14	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.55	Call	246.83880	0.24684	491.29500	0.49130	246.839	9.63	0.00	0	1,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	391.96400	0.39196	199.83110	0.19983	391.964	9.96	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.31	Call	35.28350	0.03528	101.02120	0.10102	35.283	10.51	0.00	0	3,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	857.33880	0.85734	561.87090	0.56187	857.339	10.69	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	3.52070	0.00352	8.67890	0.00868	3.521	14.68	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	2.16720	0.00217	6.60920	0.00661	2.167	15.26	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.87730	17.87730	18.23070	18.23070		11.45	0.00	0	7,151.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.13630	18.13630	18.50070	18.50070		12.59	0.00	0	7,010.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	931.67650	0.93168	737.31250	0.73731	931.676	13.03	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.26430	18.26430	18.63270	18.63270		13.07	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	778.67600	0.77868	607.32600	0.60733	778.676	13.04	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	949.05380	0.94905	755.43690	0.75544	949.054	13.35	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,033.46300	1.03346	829.64800	0.82965	1,033.463	13.50	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	202.94620	0.20295	279.72490	0.27972	202.946	16.05	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	147.39580	0.14740	209.00130	0.20900	147.396	16.62	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	146.00420	0.14600	207.20620	0.20721	146.004	16.64	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.42450	18.42450	18.79870	18.79870		13.35	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10229	0.10229	0.10408	0.10408		11.38	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10395	0.10395	0.10580	0.10580		14.05	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10753	0.10753	0.10951	0.10951		14.64	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.40720	14.40720	14.72590	14.72590		9.18	19,507,348.80	1,354	81,147.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	14.72700	0.01473	4.92540	0.00493	14.727	9.61	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	18.87920	0.01888	5.57690	0.00558	18.879	9.58	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	69.35920	0.06936	18.83330	0.01883	69.359	9.36	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	162.13450	0.16213	58.82690	0.05883	162.135	9.18	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	147.30590	0.14731	347.45980	0.34746	147.306	9.28	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	484.92630	0.48493	253.38440	0.25338	484.926	10.10	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	15.07	Call	19.62700	0.01963	71.57800	0.07158	19.627	10.55	0.00	0	3,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	0.91480	0.00091	2.20270	0.00220	0.915	15.20	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	0.83610	0.00084	1.98250	0.00198	0.836	15.38	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.63080	14.63080	14.95850	14.95850		11.21	1,463,080.00	100	12,115.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	234.24430	0.23424	142.52320	0.14252	234.244	10.94	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	246.44640	0.24645	151.30500	0.15130	246.446	10.97	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	60.28960	0.06029	109.60320	0.10960	60.290	14.27	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.85610	14.85610	15.19280	15.19280		12.18	0.00	0	6,398.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	90.66310	0.09066	67.30380	0.06730	90.663	11.51	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	195.93360	0.19593	283.05500	0.28305	195.934	14.40	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.11250	15.11250	15.45840	15.45840		12.88	3,022,500.00	200	100.00
AIR03/R157	On 09/03/2016	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
AL12	On 08/05/2014	Index Future	494.17300		494.17300		487.97800	487.97800			0.00	0	0.00
AL12	On 07/08/2014	Index Future	503.74600		503.74600		494.93400	494.93400			0.00	0	0.00
AL12	On 06/11/2014	Index Future	511.41700		511.41700		502.47500	502.47500			0.00	0	0.00
AL12	On 05/02/2015	Index Future	519.52100		519.52100		510.43400	510.43400			0.00	0	0.00
AL37	On 08/05/2014	Index Future	417.93200		417.93200		415.83100	415.83100			0.00	0	0.00
AL37	On 07/08/2014	Index Future	424.78500		424.78500		421.75800	421.75800			0.00	0	0.00
AL37	On 06/11/2014	Index Future	431.25400		431.25400		428.18400	428.18400			0.00	0	0.00
AL7T	On 08/05/2014	Index Future	493.86200		493.86200		489.30400	489.30400			0.00	0	0.00
AL7T	On 07/08/2014	Index Future	502.66700		502.66700		496.27900	496.27900			0.00	0	1.00
AL7T	On 06/11/2014	Index Future	510.32200		510.32200		503.84000	503.84000			0.00	0	0.00
ALBI	On 08/05/2014	Index Future	449.31300		449.31300		445.52900	445.52900			795,284,010.00	177	0.00
ALBI	On 07/08/2014	Index Future	457.27800		457.27800		451.88000	451.88000			0.00	0	679.00
ALBI	On 06/11/2014	Index Future	464.24200		464.24200		458.76500	458.76500			0.00	0	0.00
ALBI	On 05/02/2015	Index Future	471.59900		471.59900		466.03200	466.03200			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.72710		9.72710		9.86740	9.86740		9.18	0.00	0	9,590.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	4.88290	0.00488	3.29620	0.00330	4.883	10.14	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	126.81700	0.12682	220.50210	0.22050	126.817	9.26	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	1.20790	0.00121	3.29740	0.00330	1.208	12.79	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.81510	9.81510	9.96090	9.96090		11.19	0.00	0	9,730.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.90550	9.90550	10.05630	10.05630		12.12	0.00	0	600.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	178.85350	0.17885	143.39350	0.14339	178.853	12.14	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	311.83920	0.31184	385.95290	0.38595	311.839	12.35	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	134.50200	0.13450	174.90260	0.17490	134.502	13.57	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.00960	10.00960	10.16420	10.16420		12.41	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.55840	9.55840	9.69630	9.69630		7.90	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.68560	9.68560	9.82880	9.82880		10.50	0.00	0	100.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			25.97750	25.97750	-40.42990	-40.42990			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			570.86950	570.86950	678.56760	678.56760			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			639.09490	639.09490	753.38120	753.38120			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			70.48460	70.48460	174.07460	174.07460			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			527.46880	527.46880	630.69250	630.69250			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			72.92460	72.92460	100.07970	100.07970			0.00	0	5,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future			11.83910	11.83910	12.10520	12.10520		9.36	0.00	0	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.03370	12.03370	12.30810	12.30810		11.25	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.45520	12.45520	12.74480	12.74480		16.03	0.00	0	100.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 13/06/2014	Foreign Exchange Future	1.66650		1.66650		1.69630	1.69630		9.23	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future	1.68770		1.68770		1.71880	1.71880		11.53	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	120.05507		120.05507		120.02347	120.02347			0.00	0	0.00
EL28	On 07/08/2014	Bond Future	121.77910		121.77910		121.74891	121.74891			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	122.16711		122.16711		122.13684	122.13684			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	9.44500		84.04682		9.59114	82.94228			522,771,220.40	6,220	0.00
ES33	On 07/08/2014	Bond Future	9.49180		85.63195		9.69407	84.12426			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future	9.58302		83.15112		9.79173	81.62078			0.00	0	0.00
ES33	On 05/02/2015	Bond Future	9.67272		84.47017		9.88833	82.91480			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	447.78000		447.78000		444.22200	444.22200			268,668,000.00	60	0.00
GOVI	On 07/08/2014	GOVI	455.65200		455.65200		450.55500	450.55500			0.00	0	503.00
GOVI	On 06/11/2014	GOVI	462.59000		462.59000		457.41900	457.41900			0.00	0	28.00
GOVI	On 05/02/2015	GOVI	469.92100		469.92100		464.66500	464.66500			0.00	0	0.00
I2025	On 08/05/2014	Bond Future	114.97024		114.97024		114.88577	114.88577			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	115.49144		115.49144		115.40759	115.40759			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.26452		117.26452		117.17977	117.17977			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	117.46003		117.46003		117.42913	117.42913			2,231,740.57	19	0.00
I2038	On 07/08/2014	Bond Future	117.87567		117.87567		117.84614	117.84614			3,300,518.76	28	348.00
I2038	On 06/11/2014	Bond Future	119.68547		119.68547		119.65589	119.65589			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	116.50754		116.50754		116.47663	116.47663			0.00	0	0.00
I2046	On 07/08/2014	Bond Future	118.18068		118.18068		118.15110	118.15110			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future	118.64941		118.64941		118.61972	118.61972			0.00	0	0.00
I2050	On 08/05/2014	Bond Future	124.91751		124.91751		124.88439	124.88439			49,967,004.00	400	0.00
I2050	On 07/08/2014	Bond Future	125.30004		125.30004		125.26846	125.26846			0.00	0	1,300.00
I2050	On 06/11/2014	Bond Future	127.22373		127.22373		127.19201	127.19201			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	209.51000		209.51000		209.39700	209.39700			96,374,600.00	46	0.00
IGOV	On 07/08/2014	Index Future	212.34000		212.34000		212.40800	212.40800			0.00	0	1,268.00
IGOV	On 06/11/2014	Index Future	215.59900		215.59900		215.67000	215.67000			0.00	0	86.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IGOV	On 05/02/2015		Index Future	219.04100	219.04100		219.11200	219.11200			0.00	0	0.00
ILBI	On 08/05/2014		Index Future	568.43400	568.43400		568.43400	568.43400			0.00	0	0.00
ILBI	On 07/08/2014		Index Future	576.59700	576.59700		576.59100	576.59100			0.00	0	210.00
ILBI	On 06/11/2014		Index Future	585.46700	585.46700		585.46600	585.46600			0.00	0	0.00
IR CANDO ICAA	On 08/05/2014		Can-Do Interest Rate	140.49934	140.49934		140.46554	140.46554			89,216,865.00	635	0.00
IR CANDO ICAA	On 07/08/2014		Can-Do Interest Rate	140.74911	140.74911		140.57000	140.57000			267,813,790.00	1,905	635.00
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 21/05/2014		Jibar Tradeable Future	5.79000	94.21000		5.80000	94.20000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.94000	94.06000		6.04000	93.96000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	6.02000	93.98000		6.12000	93.88000			0.00	0	800.00
JIBAR FUTURE	On 20/08/2014		Jibar Tradeable Future	6.19000	93.81000		6.29000	93.71000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.27000	93.73000		6.37000	93.63000			0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.39000	93.61000		6.49000	93.51000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.60000	93.40000		6.71000	93.29000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.82000	93.18000		6.96000	93.04000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.97000	93.03000		7.13000	92.87000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.13000	92.87000		7.30000	92.70000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.28000	92.72000		7.45000	92.55000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.42000	92.58000		7.60000	92.40000			0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	8.96750	8.96750		9.24140	9.24140		6.75	0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.04980	9.04980		9.32650	9.32650		8.56	0.00	0	0.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.38620	1.38620		1.39310	1.39310			0.00	0	825.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.38610	1.38610		1.39290	1.39290			0.00	0	125.00
R / ¥EN	On 13/06/2014		Foreign Exchange Future	9.82520	9.82520	0.10176	9.66120	9.66120		11.52	0.00	0	0.00
R157	On 08/05/2014		Bond Future	6.57000	110.89103		6.67724	110.74709		1.47	1,108,910,300.00	10,000	0.00
R157	On 07/08/2014		Bond Future	6.69802	112.53782		6.89261	112.32541		1.17	2,880,968,192.00	25,600	8,548.00
R157	On 06/11/2014		Bond Future	6.87143	107.43884		7.12710	107.22359		1.08	0.00	0	0.00
R157	On 05/02/2015		Bond Future	7.10014	109.14383		7.47282	108.92411		1.00	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	8.18000	122.14672		8.32602	120.88108		10.69	3,370,638,738.40	27,595	0.00
R186	On 07/08/2014		Bond Future	8.20041	119.12593		8.41373	117.31102		11.34	815,536,116.78	6,846	47,190.00
R186	On 07/08/2014	8.25	Call	2,882.57000	2.88257		2,140.21000	2.14021	2,882.570	11.25	0.00	0	1,200.00
R186	On 07/08/2014	8.70	Put	1,078.04000	1.07804		1,751.03000	1.75103	1,078.040	11.44	0.00	0	1,000.00
R186	On 07/08/2014	8.92	Put	681.77000	0.68177		1,184.53000	1.18453	681.770	11.54	0.00	0	840.00
R186	On 07/08/2014	9.20	Put	361.79000	0.36179		688.31000	0.68831	361.790	11.68	0.00	0	2,100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 06/11/2014	Bond Future			8.27012		120.94093		8.49119	119.09885		11.15	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	1,188.83000		1.18883		1,792.37000	1.79237	1,188.830	11.36	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.33498		117.56297		8.56435	115.69052		11.42	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 08/05/2014	Bond Future			283.05215		283.05215		282.97977	282.97977			189,078,836.20	668	0.00
R197	On 07/08/2014	Bond Future			281.29478		281.29478		281.22559	281.22559			0.00	0	1,244.00
R197	On 06/11/2014	Bond Future			285.61295		285.61295		285.54395	285.54395			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			6.12000		104.97077		6.21795	104.91230		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.25915		102.08180		6.49650	101.99683		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 08/05/2014	Bond Future			224.52251		224.52251		224.46396	224.46396		10.29	1,358,136,662.99	6,049	0.00
R202	On 07/08/2014	Bond Future			224.65437		224.65437		224.59814	224.59814		10.28	0.00	0	44,590.00
R202	On 06/11/2014	Bond Future			228.10274		228.10274		228.04695	228.04695			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			8.05000		99.67432		8.19609	98.78153		9.35	129,576,616.00	1,300	0.00
R2023	On 07/08/2014	Bond Future			8.08352		101.43693		8.29278	100.18933		9.36	3,043,107.90	30	12,377.00
R2023	On 06/11/2014	Bond Future			8.16410		99.06116		8.38222	97.79490		9.57	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.24144		100.63220		8.46936	99.34494		9.45	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			7.34000		103.95910		7.43665	103.67308		4.17	589,448,097.00	5,670	0.00
R203	On 07/08/2014	Bond Future			7.43213		105.57445		7.58628	105.15056		3.59	217,272,218.10	2,058	24,254.00
R203	On 07/08/2014	Bond Future	6.84	Call	185.78000		0.18578		185.42000	0.18542	185.780	3.46	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.55978		103.01883		7.72917	102.58890		3.61	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	347.33000		0.34733		316.77000	0.31677	347.330	3.47	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	438.96000		0.43896		396.57000	0.39657	438.960	3.47	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.69073		104.65288		7.87916	104.21510		3.50	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,245.91000		1.24591		1,087.80000	1.08780	1,245.910	3.45	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			8.67500		96.50027		8.82104	95.32173			190,105,531.90	1,970	0.00
R2030	On 07/08/2014	Bond Future			8.69498		94.40555		8.91277	92.67270			0.00	0	4,431.00
R2030	On 06/11/2014	Bond Future			8.76636		95.84454		8.99098	94.08568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 05/02/2015	Bond Future		8.83475	93.35753		9.06676	91.56988			0.00	0	0.00
R2037	On 08/05/2014	Bond Future		8.86000	98.87605		9.00097	97.55936			400,052,498.30	4,046	0.00
R2037	On 07/08/2014	Bond Future		8.88482	96.55467		9.08669	94.69171			0.00	0	10,102.00
R2037	On 06/11/2014	Bond Future		8.95219	98.02653		9.15996	96.13552			0.00	0	0.00
R2037	On 05/02/2015	Bond Future		9.01681	95.32376		9.23091	93.40191			0.00	0	0.00
R204	On 08/05/2014	Bond Future		7.55000	104.85435		7.66149	104.42366		5.48	1,406,935,668.30	13,418	0.00
R204	On 07/08/2014	Bond Future		7.61926	102.51115		7.79149	101.87926		5.26	581,238,220.50	5,670	26,132.00
R204	On 07/08/2014	Bond Future	7.78	Put	793.03000	0.79303	1,191.97000	1.19197	793.030	5.22	0.00	0	530.00
R204	On 06/11/2014	Bond Future		7.72286	104.07287		7.90745	103.43179		5.02	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,047.83000	1.04783	1,431.99000	1.43199	1,047.830	5.02	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future		7.82217	101.68822		8.02117	101.03596		5.11	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 08/05/2014	Bond Future		8.93500	99.77394		9.07087	98.37525			265,398,680.40	2,660	0.00
R2048	On 07/08/2014	Bond Future		8.95699	101.72556		9.14825	99.77729			0.00	0	14,129.00
R2048	On 06/11/2014	Bond Future		9.02334	98.84828		9.22018	96.87073			0.00	0	0.00
R2048	On 05/02/2015	Bond Future		9.08731	100.41608		9.29011	98.40626			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		7.73000	100.17608		7.86138	99.59151		6.62	52,892,970.24	528	0.00
R207	On 07/08/2014	Bond Future		7.79056	98.18810		7.98208	97.36990		6.71	3,142,019.20	32	34,069.00
R207	On 06/11/2014	Bond Future		7.88191	99.68430		8.08455	98.85408		6.47	0.00	0	0.00
R207	On 05/02/2015	Bond Future		7.97014	97.62380		8.18555	96.77943		6.62	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 08/05/2014	Bond Future		7.88500	94.84042		8.02120	94.15676		7.94	51,498,348.06	543	0.00
R208	On 07/08/2014	Bond Future		7.92246	96.49800		8.12788	95.49863		7.87	0.00	0	11,985.00
R208	On 07/08/2014	Bond Future	8.28	Put	791.58000	0.79158	1,267.76000	1.26776	791.580	7.88	0.00	0	630.00
R208	On 06/11/2014	Bond Future		8.00888	94.56937		8.22449	93.55516		7.82	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	1,112.03000	1.11203	1,594.72000	1.59472	1,112.030	7.82	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future		8.09062	96.06940		8.31755	95.03820		7.73	0.00	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 08/05/2014	Bond Future			8.77500		76.34137		8.92086	75.21682		16.46	114,817,420.48	1,504	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	1,723.87000		1.72387		739.60000	0.73960	1,723.870	16.46	1,103,276.80	640	0.00
R209	On 07/08/2014	Bond Future			8.79607		77.82528		8.99733	76.28880		16.70	0.00	0	24,171.00
R209	On 06/11/2014	Bond Future			8.86010		75.86403		9.06700	74.30443		17.17	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.95	Call	3,967.24000		3.96724		3,336.20000	3.33620	3,967.240	17.00	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,166.66000		4.16666		3,509.84000	3.50984	4,166.660	17.03	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	4,370.70000		4.37070		3,688.04000	3.68804	4,370.700	17.06	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.58	Put	1,565.70000		1.56570		2,177.93000	2.17793	1,565.700	17.40	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	974.14000		0.97414		1,426.52000	1.42652	974.140	17.66	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	911.62000		0.91162		1,344.56000	1.34456	911.620	17.69	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	852.71000		0.85271		1,266.75000	1.26675	852.710	17.72	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.92040		77.06751		9.13322	75.48246		16.88	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 08/05/2014	Bond Future			166.69688		166.69688		166.65369	166.65369			16,836,384.88	101	0.00
R210	On 07/08/2014	Bond Future			169.09075		169.09075		169.04952	169.04952			0.00	0	618.00
R210	On 06/11/2014	Bond Future			169.64679		169.64679		169.60544	169.60544			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			128.10344		128.10344		128.07300	128.07300			0.00	0	0.00
R211	On 07/08/2014	Bond Future			128.52775		128.52775		128.34579	128.34579			50,125,822.50	390	390.00
R211	On 06/11/2014	Bond Future			130.50111		130.50111		130.31680	130.31680			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 08/05/2014	Bond Future			133.49629		133.49629		133.46249	133.46249			23,094,858.17	173	0.00
R212	On 07/08/2014	Bond Future			133.83292		133.83292		133.65962	133.65962			0.00	0	21,797.00
R212	On 06/11/2014	Bond Future			135.88769		135.88769		135.71229	135.71229			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			8.67000		86.75698		8.82093	85.58814		14.30	311,544,315.18	3,591	0.00
R213	On 07/08/2014	Bond Future			8.68121		88.50992		8.90357	86.80788		14.56	0.00	0	24,405.00
R213	On 06/11/2014	Bond Future			8.75121		86.31665		8.98029	84.58909		15.08	0.00	0	0.00
R213	On 05/02/2015	Bond Future			8.81849		87.68567		9.05481	85.92984		14.89	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			8.86500		77.22196		8.99584	76.17002		16.86	0.00	0	0.00
R214	On 07/08/2014	Bond Future			8.87453		78.81890		9.07066	77.25558		17.21	0.00	0	5,228.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 06/11/2014	Bond Future	8.93842		76.73101		9.14003	75.14416		17.88	0.00	0	0.00
R214	On 05/02/2015	Bond Future	8.99980		77.94797		9.20726	76.33521		17.67	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	20,569.22000	20,569.22000		20,972.96000	20,972.96000				0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	4.97770		4.97770		5.00010	5.00010		8.46	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.94260		4.94260		4.96340	4.96340		9.32	0.00	0	0.00

**Total for Derivatives :** **17,850,685,012.86**    **338,339**    **3 249 682.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000		100.78316		0.00000	100.76557			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.07000		102.60203		7.22500	102.43320			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.97251		0.00000	100.95259			0.00	200,000,000	100,000,000.00
AA05	On 22/03/2019	Spot Bond	8.69000		103.54950		8.85000	102.89532			0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.55294		0.00000	100.53259			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.29500		101.69161		9.49000	100.68632			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		99.74858		0.00000	99.72812			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		99.83667		0.00000	99.81580			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.55500		95.28063		9.71500	94.69766			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.37000		101.62660		7.52500	101.47679			147,400,000,000.00	20,000,000	118,500,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.17276		0.00000	100.15062			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.89500		103.82312		9.03500	103.43226			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.53000		134.74705		1.57500	134.67085			5,232,600,000,000.00	3,420,000,000	1,710,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.29500		269.33529		2.29500	269.22057			5,186,700,000,000.00	2,260,000,000	1,130,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		101.56973		0.00000	101.54874			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		101.52586		0.00000	101.50650			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN07	On 17/03/2018	Spot Bond	0.00000	101.11997		0.00000	101.09991			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	101.16652		0.00000	101.14564			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	101.19742		0.00000	101.17599			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.70056		0.00000	100.67989			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.61361		0.00000	100.59493			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.62978		0.00000	100.61061			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.83000	104.74715		7.98500	104.59801			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	101.89847		0.00000	101.87518			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.82500	101.71885		7.96500	101.64469			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	101.29195		0.00000	101.27117			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	101.73959		0.00000	101.71792			0.00	0	400,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.72186		0.00000	100.69873			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.58560		0.00000	100.56370			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.77599		0.00000	100.75249			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	101.03330		0.00000	101.01167			0.00	0	50,000,000.00
ABL17	On 21/06/2016	Spot Bond	0.00000	101.15866		0.00000	101.13498			0.00	0	400,000,000.00
ABL18	On 25/09/2015	Spot Bond	0.00000	101.65978		0.00000	101.63641			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	101.30031		0.00000	101.27316			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	6.02500	133.04733		6.02500	132.99899			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.99500	126.98168		2.99500	126.92531			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.28000	114.65208		4.32500	114.48019			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.13000	100.71667		5.17500	100.50946			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.89000	104.85480		5.90500	104.72058			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.29500	112.98321		11.43500	112.67217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.95067	0.00000	100.91722				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	101.13960	0.00000	101.11242				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	101.19873	0.00000	101.17021				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	101.25576	0.00000	101.22590				0.00	200,000,000	100,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.78000	110.65078	4.82500	110.37484				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	63.03925	100.00000	62.88653				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.03500	166.66243	2.03500	166.59268				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	158.93459	2.76000	158.86490				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.06500	171.02911	2.06500	170.95732				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.84500	178.09251	1.84500	178.01889				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.29125	74.38464	8.43125	74.01205				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.29125	74.38464	8.43125	74.01205				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	101.02956	0.00000	101.00848				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	92.84000	0.00000	92.55000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	91.73000	0.00000	91.43000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	92.37000	0.00000	92.03000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	88.29000	0.00000	88.04000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	87.75000	0.00000	87.47000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.67051	0.00000	100.65148				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.55576	0.00000	100.53601				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	87.30000	0.00000	87.05000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.36500	104.23204	7.50500	104.12851				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	87.99000		0.00000	87.63000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	90.49000		0.00000	90.03000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	88.24000		0.00000	87.87000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.87800		0.00000	100.85889			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.36000	109.83699		7.51500	109.60991			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.56197		0.00000	100.54068			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	85.17000		0.00000	84.82000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	84.93000		0.00000	84.57000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.54500	105.10630		2.55000	105.01093			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.53000	152.93005		2.53000	152.86400			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.44500	205.70560		2.44500	205.61716			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	84.32000		0.00000	83.88000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.60500	90.68335		9.80500	89.58190			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	94.12000		0.00000	93.64000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	98.13000		0.00000	98.09000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	102.96934		0.00000	102.94892			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	90.32000		0.00000	89.80000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	99.36000		0.00000	98.77500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	112.21000		0.00000	112.11000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.58000	110.75587		9.78500	109.19100			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	110.07000		0.00000	109.95000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN79	On 21/12/2026	Spot Bond	9.52500	111.17346		9.73000	109.60010			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.00000	89.41940		9.19500	88.48957			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.02000		0.00000	100.00000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	98.04000		0.00000	98.01000			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	9.62000	110.45363		9.82500	108.89489			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	88.36000		0.00000	87.88000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	101.30709		0.00000	101.28600			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.27234		0.00000	100.25134			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.49500	105.97196		8.63500	105.48505			169,900,000,000.00	20,000,000	1,064,100,000.00
ABS11	On 09/04/2021	Spot Bond	9.00500	103.01144		9.20000	101.99183			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.02000	101.44361		7.17500	101.28042			10,530,000,000,000.00	1,500,000,000	1,260,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.01500	99.92479		9.19500	99.09800			0.00	0	9,300,000.00
ABS7	On 11/09/2026	Spot Bond	9.82000	94.28149		10.02500	92.89668			17,872,400,000,000.00	1,820,000,000	2,110,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.72000	104.22020		7.87500	103.93179			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	2.23000	131.21923		2.27500	131.15872			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.10500	273.25977		2.10500	273.14481			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.47000	126.45706		1.51500	126.25752			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.04000	129.08826		2.05500	128.90047			0.00	0	300,000,000.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	44.33092		100.00000	44.22234			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL028	On 15/09/2015	Spot Bond	11.52000	104.51818		11.67500	104.29509			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	99.82078		0.00000	99.79480			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	4.01081		100.00000	4.00109			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	99.81610		0.00000	99.78945			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	99.74983		0.00000	99.71377			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	23.90627		100.00000	23.84836			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	99.82547		0.00000	99.80016			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	62.89153		11.00000	62.87355			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	15.30001		100.00000	15.26295			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	101.22494		0.00000	101.20177			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	101.34653		0.00000	101.32108			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	101.17071		0.00000	101.14856			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	101.20736		0.00000	101.18452			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	101.22348		0.00000	101.20034			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	102.29483		0.00000	102.27164			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	102.29483		0.00000	102.27164			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	102.30844		0.00000	102.28512			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	101.14141		0.00000	101.11980			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	102.30844		0.00000	102.28512			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	102.28121		0.00000	102.25815			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	89.06547		0.00000	88.99084			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL089	On 20/12/2014	Spot Bond		0.00000	101.12080		0.00000	101.09958			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	101.00048		0.00000	100.97909			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	101.18541		0.00000	101.16298			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	101.22182		0.00000	101.19871			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	101.23644		0.00000	101.21305			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	101.20714		0.00000	101.18430			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	101.14141		0.00000	101.11981			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond		9.47000	103.74436		9.65000	102.93474			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.30843		0.00000	100.28596			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	101.00075		0.00000	100.97507			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond		0.00000	82.72915		0.00000	82.64891			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	158.04278		0.00000	160.41478			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	158.06636		0.00000	160.43773			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	101.17064		0.00000	101.14849			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond		0.00000	99.88773		0.00000	99.86866			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond		0.00000	99.88773		0.00000	99.86866			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond		0.00000	101.51418		0.00000	101.49366			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond		0.00000	101.13398		0.00000	101.11251			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond		0.00000	101.12518		0.00000	101.10388			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond		0.00000	102.21232		0.00000	102.18510			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond		0.00000	101.48906		0.00000	101.46648			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond		0.00000	102.21121		0.00000	102.18401			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL139	On 30/07/2017	Spot Bond	0.00000	102.27589	0.00000	102.25297				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	102.88116	0.00000	102.85880				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	101.18134	0.00000	101.16007				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	103.24609	0.00000	103.22167				0.00	0	52,360,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	101.03401	0.00000	101.01274				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	101.17505	0.00000	101.15282				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	101.15179	0.00000	101.13000				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	101.03444	0.00000	101.01484				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	101.00946	0.00000	100.99033				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	101.05794	0.00000	101.03790				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	101.14886	0.00000	101.12712				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	101.09750	0.00000	101.07672				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	101.03884	0.00000	101.01917				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	101.05500	0.00000	101.03502				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.47478	10.23000	101.44727				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	101.07097	0.00000	101.05069				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	101.04619	0.00000	101.02637				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	114.29283	0.00000	114.25197				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.63000	104.53086	9.79000	103.86965				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	101.14439	0.00000	101.12273				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	112.52253	1.75000	112.47621				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	101.05353	0.00000	101.03358				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	101.05628	0.00000	101.03627				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	101.12126	0.00000	101.10003				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL174		On 20/06/2019	Spot Bond	0.00000	101.15765		0.00000	101.13573			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	101.08484		0.00000	101.06431			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	101.15037		0.00000	101.12859			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.78185		0.00000	101.76174			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	103.24111		0.00000	103.21591			0.00	0	200,000,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	103.12857		0.00000	103.10478			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	101.16492		0.00000	101.14287			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.41116		0.00000	102.39048			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	101.15037		0.00000	101.12859			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	101.11865		0.00000	101.09747			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	101.18082		0.00000	101.15848			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	101.19987		0.00000	101.17717			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	101.04603		0.00000	101.02621			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	101.06806		0.00000	101.04783			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.20435		0.00000	101.18157			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	101.19111		0.00000	101.16856			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.27398		0.00000	101.24986			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	101.12854		0.00000	101.10717			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.26236		0.00000	101.23845			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	103.67967		0.00000	103.65778			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	101.27398		0.00000	101.24986			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	92.77652		0.00000	92.75817			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	101.21583		0.00000	101.19282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL202	On 20/12/2022	Spot Bond	0.00000	101.21583		0.00000	101.19282			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	115.37942		0.00000	117.15975			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	117.02511		0.00000	118.83067			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	101.05570		0.00000	101.03572			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	101.04550		0.00000	101.02571			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	99.87718		0.00000	99.85923			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	101.07319		0.00000	101.05287			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	101.07756		0.00000	101.05716			0.00	600,000,000	600,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	101.12126		0.00000	101.10003			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	101.05716		0.00000	101.03714			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	101.05570		0.00000	101.03572			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	101.15747		0.00000	101.13556			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	102.04738		0.00000	102.02340			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.28589		0.00000	100.26333			0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond	0.00000	101.25626		0.00000	101.23995			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	101.27103		0.00000	101.25452			0.00	0	0.00
ADCP1U	On 03/07/2014	Spot Bond	100.00000	91.45838		100.00000	91.23906			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	10.60365		100.00000	10.57710			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	101.55435		0.00000	101.53457			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	101.72025		0.00000	101.69835			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	101.83082		0.00000	101.80750			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.42257		0.00000	100.40213			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.46517		0.00000	100.44270			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.52189		0.00000	100.49672			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.40416		0.00000	100.38483			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.23000		97.53116		8.37000	97.26888			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.52204		0.00000	100.49706			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.60808		0.00000	100.57896			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.61000		101.23922		8.77000	100.59570			172,200,000,000.00	20,000,000	6,300,000.00
AIR02	On 30/04/2023	Spot Bond	9.22000		115.19476		9.42500	113.82431			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		89.36876		100.00000	89.15497			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.21000		108.02982		7.36500	107.73769			0.00	0	2,540,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		85.13673		100.00000	84.94280			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.03520		100.00000	12.00855			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.78000		157.46616		2.78000	157.39709			2,446,400,000,000.00	880,000,000	440,000,000.00
ANG010	On 09/12/2016	Spot Bond	0.00000		101.29975		0.00000	101.27899			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		101.18021		0.00000	101.16220			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.56850		0.00000	100.55045			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		101.13634		0.00000	101.11812			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		102.00990		0.00000	101.98186			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.98279		0.00000	100.96418			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		101.10503		0.00000	101.08449			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		101.27891		0.00000	101.25168			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN013	On 09/12/2015	Spot Bond	0.00000	100.98464	0.00000	100.95979				0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	96.76000	0.00000	96.76000				0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	98.16000	0.00000	98.16000				0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	101.16477	0.00000	101.14565				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.98279	0.00000	100.96419				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.96821	0.00000	100.94987				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.88861	0.00000	100.86812				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.10000	103.59084	9.26000	102.99020				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.05939	0.00000	101.04092				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	101.42150	0.00000	101.40002				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.77518	0.00000	100.75564				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	101.96198	0.00000	101.93869				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	101.39968	0.00000	101.37739				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.57500	104.09166	9.77000	103.13610				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.32000	106.93271	7.47500	106.70225				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.93128	0.00000	100.90794				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.84811	0.00000	100.82682				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.80500	101.28938	7.94500	101.21450				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.04500	103.65698	9.18500	103.22514				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.12847	102.83449	11.27823	102.56385				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.11861	101.60244	11.23678	101.39448				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.15480	101.55347	11.27661	101.34124				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA06	On 30/09/2016	Spot Bond		0.00000	101.22725		0.00000	101.19804			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.19099	101.46824		11.31644	101.24121			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.91662	100.97625		12.07644	100.38070			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	101.25633		0.00000	101.22644			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	101.25633		0.00000	101.22644			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	101.25640		0.00000	101.22651			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.37847	100.92981		11.52823	100.66171			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.30700	101.52724		11.44238	101.27440			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.11861	101.60244		11.23678	101.39448			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.22450	101.67562		11.36698	101.39794			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.39200	101.20007		10.52805	100.92344			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	101.19241		0.00000	101.16402			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	101.17631		0.00000	101.06456			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	101.17631		0.00000	101.06456			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	101.11317		0.00000	101.00742			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.98782		0.00000	99.98782			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.87268	100.67865		10.93779	100.46141			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.82000	99.41215		11.96000	99.02279			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	101.14188		0.00000	101.03340			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.74500	97.00629		11.88500	96.59957			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	99.98782		0.00000	99.98782			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	101.08203		0.00000	101.05623			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	101.08963		9.28000	101.06416			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA31	On 31/12/2018	Spot Bond		0.00000	101.15910		0.00000	101.13154			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.50000	99.52085		11.66000	99.03717			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	101.12465		0.00000	101.09792			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	101.15336		0.00000	101.12594			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	101.15336		0.00000	101.12594			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	99.85145		0.00000	99.85145			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	101.11087		0.00000	101.08446			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	101.16889		0.00000	101.14103			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	101.26039		0.00000	101.24186			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	99.98783		0.00000	99.98783			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	101.16889		0.00000	101.14103			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	101.11316		0.00000	101.08670			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	101.12853		0.00000	101.10164			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	101.16898		0.00000	101.14112			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.84333		0.00000	100.82315			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.12847	103.16260		14.27823	102.86080			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.33767	101.83630		15.48148	101.35968			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.22463	101.66765		14.36344	101.31955			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	101.52482		0.00000	101.48854			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	101.52482		0.00000	101.48854			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	101.52482		0.00000	101.48854			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	101.58169		0.00000	101.54405			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	101.32519		0.00000	101.29368			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	16.09164		100.00000	16.06111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD1U	On 30/06/2035	Spot Bond	100.00000		20.76835	100.00000	20.71748				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		18.90153	100.00000	18.85524				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.66762	100.00000	11.63904				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.68254	100.00000	11.65425				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.10670	100.00000	14.07214				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.22321	100.00000	12.19327				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.45192	0.00000	100.43393				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.39112	0.00000	100.37201				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		101.25653	0.00000	101.22664				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		101.28556	0.00000	101.25499				0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000		98.38275	100.00000	98.11828				0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000		93.83033	100.00000	93.58974				0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000		83.52403	100.00000	83.33333				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.00500		175.30028	2.00500	175.22695				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.14000		147.40480	8.34500	143.34536				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.14000		147.73093	8.34500	143.69893				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.52500		97.27870	8.73000	95.65951				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		101.41752	0.00000	101.39603				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		101.08192	0.00000	101.06143				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		66.66670	100.00000	66.66670				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.12000		97.62524	8.28000	97.09271				0.00	0	600,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.21800	0.00000	101.19768				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.41863		0.00000	100.39830			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.42714		0.00000	100.40641			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.45550		0.00000	100.43340			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.48382		0.00000	100.46038			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.56275		0.00000	100.53551			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	14.16572		100.00000	14.13103			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.24795		0.00000	100.22838			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.26018		0.00000	100.23967			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.26542		0.00000	100.24450			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.26717		0.00000	100.24611			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.28810		0.00000	100.26542			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.31597		0.00000	100.29112			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	13.85652		100.00000	13.82258			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	13.85652		100.00000	13.82258			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	101.07369		0.00000	101.05445			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	101.15903		0.00000	101.13829			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	101.18230		0.00000	101.16114			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.59500	101.89774		8.73500	101.52725			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	101.25209		0.00000	101.22969			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	101.37597		0.00000	101.35138			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	9.91148		100.00000	9.88747			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	9.91148		100.00000	9.88747			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.29500	103.57661		6.43500	103.52536			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.38146		0.00000	102.03980			0.00	0	0.00

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		98.53121		0.00000	98.51373			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000		99.63520		0.00000	99.61934			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000		98.00173		0.00000	97.98420			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000		97.28388		0.00000	97.26647			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		101.38502		0.00000	101.36792			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		101.61742		0.00000	101.59741			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		101.38177		0.00000	101.36417			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		101.45479		0.00000	101.43627			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		101.58754		0.00000	101.56732			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		102.14027		0.00000	102.11299			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		103.03289		0.00000	102.99500			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		43.06566		100.00000	42.96134			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		19.48407		100.00000	19.43635			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		101.10361		0.00000	101.08347			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		99.88184		0.00000	99.86183			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.62500		102.78530		7.76500	102.69844			0.00	0	2,600,000.00
CBL08	On 02/11/2016	Spot Bond	9.69500		109.88653		9.83500	109.53911			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.41506		0.00000	100.38483			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.34500		102.27672		9.48500	102.00005			0.00	0	638,300,000.00
CBL12	On 06/09/2018	Spot Bond	11.41000		101.75512		11.57000	101.19295			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.30833		0.00000	100.27971			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.66000		102.79123		11.82000	102.19317			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL15	On 18/05/2015	Spot Bond	0.00000	100.04553	0.00000	101.87870				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.58500	99.50080	9.72500	103.82998				191,700,000,000.00	20,000,000	3,100,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	102.17401	0.00000	102.14575				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.10000	98.40002	12.26000	97.77411				0.00	0	300,000,000.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.22724	0.00000	100.20592				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	101.67394	0.00000	101.64549				0.00	200,000,000	100,000,000.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.13904	0.00000	100.02454				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.32500	92.16221	10.52000	91.33050				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.97000	120.17505	10.17500	118.81959				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.82000	116.15679	10.02500	114.74457				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.15000	115.40037	9.35500	113.86587				0.00	0	2,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	101.92896	0.00000	101.89835				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.94500	101.64549	12.08500	101.38375				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	99.97541	0.00000	99.95085				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	101.31049	0.00000	101.28197				0.00	200,000,000	100,000,000.00
CGR14	On 13/02/2018	Spot Bond	0.00000	99.99912	0.00000	99.97170				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.78775	0.00000	100.74973				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.89964	0.00000	100.85625				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	101.66794	0.00000	101.64120				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	101.70842	0.00000	101.68369				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	99.75652	0.00000	99.72142				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	99.75913	0.00000	99.72439				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	99.74537	0.00000	99.70868				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	99.97784	0.00000	99.95614				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN170		On 20/12/2015	Spot Bond	0.00000	101.17074		0.00000	101.14858			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	102.21099		0.00000	102.19070			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	101.51533		0.00000	101.48825			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	103.66182		10.11000	103.63358			0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	101.51533		0.00000	101.48825			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.72106		0.00000	100.70042			0.00	0	0.00
CLN187		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	116.66429		2.76000	116.61308			0.00	0	0.00
CLN192		On 24/08/2016	Spot Bond	0.00000	106.30736		0.00000	106.30736			0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	116.58906		3.14000	116.53673			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	101.63895		8.25000	101.61662			0.00	0	0.00
CLN195		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196		On 15/06/2016	Spot Bond	0.00000	101.51533		0.00000	101.48825			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	101.51533		0.00000	101.48825			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	116.18791		3.10000	116.13600			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	116.05501		2.40000	116.00532			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	101.65957		0.00000	101.62823			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.83951		0.00000	100.82171			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.55893		0.00000	100.53907			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.42000	100.81019		8.57500	100.45302			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.63096		0.00000	100.61069			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.62231		0.00000	100.60231			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.43247		0.00000	100.41179			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN220	On 20/10/2016	Spot Bond	0.00000	100.44134		0.00000	100.41993			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.47000	100.91166		8.62500	100.55322			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.47000	100.91166		8.62500	100.55322			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	102.83151		0.00000	102.83151			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	103.32780		0.00000	103.32780			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.52000	104.04763		8.67500	103.67159			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	101.20006		0.00000	101.17736			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	101.32607		0.00000	101.30100			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.50541		0.00000	100.48557			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.50541		0.00000	100.48557			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	98.06055		100.17539	97.81744			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	101.63137		0.00000	101.60223			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	99.98105		0.00000	99.96225			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	101.21706		0.00000	101.19405			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	101.53255		0.00000	101.51230			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	101.63263		0.00000	101.61108			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.98848		9.35000	101.96274			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.98848		9.35000	101.96274			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	101.51293		0.00000	101.49269			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	101.51714		0.00000	101.49684			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	95.50824		0.00000	95.50824			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	102.52684		0.00000	102.49359			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	101.14779		0.00000	101.12824			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	102.47790		0.00000	102.44530			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN250		On 26/03/2015	Spot Bond	0.00000	100.92517		0.00000	100.90538			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.92517		0.00000	100.90538			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.92517		0.00000	100.90538			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.92517		0.00000	100.90538			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.92517		0.00000	100.90538			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.94864		0.00000	100.92836			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.98757		0.00000	100.96646			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.98757		0.00000	100.96646			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.98757		0.00000	100.96646			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.98757		0.00000	100.96646			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.98757		0.00000	100.96646			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.99408		0.00000	100.97283			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.43000	102.08082		9.59000	101.44032			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	99.88465		0.00000	99.86545			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.26889		0.00000	100.24816			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	101.36862		0.00000	101.34276			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	102.35378		0.00000	102.32258			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	101.10669		0.00000	101.08574			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	101.09941		0.00000	101.07860			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	101.11945		0.00000	101.09826			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	99.82831		0.00000	99.80868			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	101.82854		0.00000	101.80412			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	101.11652		0.00000	101.09538			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN279	On 20/06/2015	Spot Bond	0.00000	104.67988	0.00000	104.65714				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	101.39025	0.00000	101.36917				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.97525	0.00000	100.95527				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.90300	0.00000	100.88325				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	101.07028	0.00000	101.05001				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	101.23765	0.00000	101.21422				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	101.23765	0.00000	101.21422				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	101.23765	0.00000	101.21422				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	101.23765	0.00000	101.21422				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.01962	0.00000	100.00002				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	101.53805	0.00000	101.51612				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.40476	0.00000	101.38018				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.13725	0.00000	101.11298				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	103.42871	0.00000	103.40200				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	101.00642	0.00000	100.98240				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.12425	0.00000	101.10025				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.86496	0.00000	100.84099				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	101.28360	0.00000	101.25933				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.00646	0.00000	100.98245				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.00646	0.00000	100.98245				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.99814	0.00000	100.97441				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	121.76488	0.00000	121.76488				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	102.78894	0.00000	102.76245				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	121.79867	0.00000	121.79867				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN304		On 20/12/2017	Spot Bond	0.00000	121.29042		0.00000	121.29042			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	121.68196		0.00000	121.68196			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	119.37172		0.00000	119.37172			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	120.16067		0.00000	120.16067			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	99.97673		0.00000	99.95347			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.88500	92.63553		11.08500	91.57857			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.40500	94.09979		11.60500	93.03702			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.95203		0.00000	100.92940			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	101.29142		0.00000	101.26696			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	99.97728		0.00000	99.95457			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.39862		0.00000	100.37755			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.29984		0.00000	100.27672			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	100.30485		8.80500	100.28137			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	101.12854		0.00000	101.10717			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	102.04137		0.00000	102.01975			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	117.18348		0.00000	117.18348			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	101.18239		0.00000	101.16000			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	101.20421		0.00000	101.18141			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	101.28851		0.00000	101.26411			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	101.17788		0.00000	101.15536			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	101.64647		0.00000	101.61502			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	101.64647		0.00000	101.61502			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	101.64647		0.00000	101.61502			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN332	On 20/06/2018	Spot Bond	0.00000	101.34666	0.00000	101.32121				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.92081	0.00000	100.90193				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.38176	0.00000	100.36319				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.95203	0.00000	100.92940				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	105.61729	0.00000	105.61729				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	105.78912	0.00000	105.78912				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	100.94243	0.00000	100.92315				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.30053	0.00000	100.27899				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	101.50172	0.00000	101.47326				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.95780	0.00000	100.93503				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	101.71595	0.00000	101.68356				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	101.40501	0.00000	101.37845				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	101.06806	0.00000	101.04783				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	101.24782	0.00000	101.22419				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.29755	0.00000	100.27624				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.02037	0.00000	100.00000				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	100.93568	0.00000	100.91655				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.92897	0.00000	100.90688				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.28454	0.00000	100.26376				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	102.05681	0.00000	102.02958				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	102.05681	0.00000	102.02958				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	101.48452	0.00000	101.46383				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	101.70851	0.00000	101.67610				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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN356		On 24/02/2017	Spot Bond	0.00000	102.21594	0.00000	102.18659			0.00	0	0.00
CLN357		On 24/02/2017	Spot Bond	0.00000	102.14169	0.00000	102.11333			0.00	0	0.00
CLN358		On 30/04/2018	Spot Bond	0.00000	100.27584	0.00000	100.25456			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	100.39608	0.00000	100.37516			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	101.02364	0.00000	101.00425			0.00	0	0.00
CLN361		On 20/03/2024	Spot Bond	10.55000	101.40670	10.55000	101.37837			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	10.06500	104.39743	10.26500	103.12145			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	101.08773	0.00000	101.06691			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.17595	0.00000	100.15078			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	12.20500	106.10205	12.40500	104.91194			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.18330	0.00000	100.15706			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	12.23500	105.68458	12.43500	104.54543			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	10.66500	105.13157	10.86500	104.00950			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	100.18330	0.00000	100.15706			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	100.31017	0.00000	100.28795			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	101.45232	0.00000	101.42625			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	100.98182	0.00000	100.95796			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond	0.00000	100.66305	0.00000	100.63899			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	0.00000	100.54939	0.00000	100.52814			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond	0.00000	100.49179	0.00000	100.46827			0.00	0	0.00
CLN376		On 20/03/2021	Spot Bond	9.62500	101.78639	9.82000	100.78059			0.00	0	0.00
CLN377		On 30/06/2017	Spot Bond	0.00000	100.52155	0.00000	100.49243			0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	38.91117	7.01000	38.90395			0.00	0	0.00

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	156.06175	0.00000	152.99741				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	8.52500	135.10084	8.73000	133.58309				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.14000	147.40480	8.34500	143.34536				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.14000	147.73093	8.34500	143.69893				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	89.94854	0.00000	89.87196				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	89.86260	0.00000	89.78536				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.72673	0.00000	100.70415				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.72673	0.00000	100.70415				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	101.21469	0.00000	101.19171				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	101.13261	0.00000	101.11117				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	101.14879	0.00000	101.12705				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.71907	0.00000	0.00000				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	101.15037	0.00000	101.12859				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.39862	0.00000	100.37755				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	101.04259	0.00000	101.02285				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.55449	0.00000	100.53379				0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.56829	0.00000	100.54771				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	101.75683	0.00000	101.73306				0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.63845	0.00000	100.61503				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.97000	105.42686	9.12500	105.20632				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.04500	103.77005	9.18500	103.27884				0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.23500	116.77294	10.43000	115.52787				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.32000	108.20271	8.47500	107.94833				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ07	On 23/03/2021	Spot Bond		9.82500	106.15486		10.02000	105.14662			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.19500	94.73033		10.39500	93.60939			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.87000	96.34482		11.07500	94.93038			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.87000	94.07445		11.07500	92.71067			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	101.69013		0.00000	101.67018			0.00	0	760,000,000.00
CPL003	On 28/02/2017	Spot Bond		0.00000	101.50828		0.00000	101.48704			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	101.41662		0.00000	101.39509			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.21705		0.00000	100.19680			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		11.14500	103.14536		11.34000	102.03678			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.67734		100.00000	11.64905			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.33441		0.00000	100.31585			0.00	200,000,000	100,000,000.00
DENG44	On 29/09/2017	Spot Bond		8.32000	96.60244		8.46000	96.18714			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond		0.00000	101.24370		0.00000	101.22703			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond		0.00000	101.14282		0.00000	101.12618			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	101.26710		0.00000	101.24700			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond		0.00000	100.11938		0.00000	100.10233			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.89760		0.00000	100.86505			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	101.49882		0.00000	101.47043			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond		0.00000	100.65564		0.00000	100.62221			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	101.11412		0.00000	101.08558			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	101.16806		0.00000	101.13816			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.20000	121.01256		7.35500	120.66454			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.49000	106.74548		8.67000	105.89841			4,414,800,000,000.00	520,000,000	4,052,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV23	On 27/02/2023	Spot Bond	8.94500	108.37561		9.14500	107.10859			4,535,115,000,000.00	507,000,000	9,027,790,400.00
DV24	On 18/02/2024	Spot Bond	9.05500	106.28199		9.25500	104.95291			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.55500	106.58093		9.77000	104.83805			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	101.05672		0.00000	101.03984			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	101.09621		0.00000	101.07881			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	99.89805		0.00000	99.88073			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	101.00124		0.00000	100.98295			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.12000	129.60821		8.30000	128.57904			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	101.68862		0.00000	101.65540			0.00	0	150,000,000.00
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	133.45452		0.10000	133.40567			9,040,000,000.00	90,400,000	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.96000	120.05507		1.96000	120.00510			78,400,000,000.00	40,000,000	1,620,000,000.00
EL29	On 19/11/2029	Spot Bond	1.97000	107.76650		1.97000	107.72151			256,100,000,000.00	130,000,000	65,000,000.00
EL30	On 29/07/2030	Spot Bond	2.10000	107.11793		2.10000	107.07284			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.72500	106.85756		9.92000	105.91875			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.57500	107.45154		9.77000	106.43343			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.92000	101.05179		10.12500	99.74908			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.24500	94.86438		10.46000	93.88908			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.40500	101.99047		10.62000	100.93505			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	99.88847		0.00000	99.86954			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	101.08117		0.00000	101.06311			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.01014		0.00000	100.06610			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		99.89368		0.00000	99.87598			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		99.89285		0.00000	99.87502			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		92.63959	100.00000	100.00000	92.40506			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000		99.45504	100.00000	100.00000	99.18478			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000		75.25773	100.00000	100.00000	75.10288			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000		72.57709	100.00000	100.00000	72.43779			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		126.99185		3.00000	126.93528		5,400,000,000,000.00	1,800,000,000	900,000,000.00	
EQS02	On 01/07/2015	Spot Bond	11.38000		106.27374		11.53500	106.07785			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		104.77337		0.00000	104.74755			0.00	1,060,000,000	530,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.41899		0.00000	100.39525			0.00	620,000,000	310,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000		101.15518		0.00000	101.13123			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.02000		96.46280	10.18000	10.18000	95.94482			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.82399		0.00000	100.80227			0.00	400,000,000	200,000,000.00
EQS09	On 28/11/2016	Spot Bond	0.00000		101.54698		0.00000	101.52542			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		99.87084		0.00000	99.84896			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		99.88130		0.00000	99.86116			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		99.87646		0.00000	99.85589			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		99.86840		0.00000	99.84612			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		99.86416		0.00000	99.84155			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		99.89015		0.00000	99.87148			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		99.88699		0.00000	99.86779			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		99.88548		0.00000	99.86641			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA15	On 17/11/2025	Spot Bond	0.00000	99.88055	0.00000	99.86068				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	99.88646	0.00000	99.86756				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	99.88235	0.00000	99.86278				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.77000	102.74971	6.92500	102.53942				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.82500	105.32127	7.98500	104.75162			5,535,952,750,000.00		707,470,000	7,307,100,000.00
ES23	On 25/01/2023	Spot Bond	8.47500	112.21370	8.67500	110.91066			96,367,775,775,000.00		11,370,829,000	9,496,432,900.00
ES26	On 02/04/2026	Spot Bond	8.73000	94.43480	8.93500	92.99480			105,982,200,000,000.00		12,140,000,000	13,215,200,000.00
ES33	On 15/09/2033	Spot Bond	9.39500	84.43001	9.59000	82.92969			649,382,400,000,000.00		69,120,000,000	12,891,300,000.00
ES42	On 25/04/2042	Spot Bond	9.59000	89.87222	9.78000	88.20555				0.00	0	11,800,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	101.56890	0.00000	101.54818				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.52126	0.00000	100.50082				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.96146	0.00000	100.94090				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	101.32657	0.00000	101.30782				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.60680	0.00000	100.58831				0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	101.15816	0.00000	101.13978				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.52541	100.00000	10.49992				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.24305	100.00000	10.21823				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	101.11571	0.00000	101.09570				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	101.16191	0.00000	101.14106				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	101.25421	0.00000	101.23172				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	101.34641	0.00000	101.32225				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.62000	102.18337	6.77500	102.11184			264,800,000,000.00		40,000,000	860,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.50000	99.66020	9.66000	99.06374			8,740,000,000,000.00		920,000,000	460,000,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	101.12747	0.00000	101.10956				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB09	On 10/06/2017	Spot Bond	0.00000		101.12740	0.00000	101.10949				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.38495	0.00000	100.36311				0.00	1,240,000,000	620,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		103.45903	0.00000	103.43178				0.00	0	200,000,000.00
FRBC21	On 21/12/2018	Spot Bond	11.30000		107.14789	11.46000	106.54547				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		99.74028	0.00000	99.71976				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.14000		128.20014	2.15500	128.01343				42,800,000,000.00	20,000,000	10,000,000.00
FRBI23	On 07/12/2023	Spot Bond	2.13500		272.63552	2.13500	272.52060				2,690,100,000,000.00	1,260,000,000	630,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.25500		108.04410	2.26000	107.94674				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.51000		153.28443	2.51000	153.21832				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.33500		209.00570	2.33500	208.91646				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.63000		109.48006	7.78500	109.25324				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.92500		60.01229	7.92700	59.97801				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47800		37.88122	9.47900	37.86007				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000		36.59133	9.71000	36.57034				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		104.47036	0.00000	104.43816				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		102.43535	0.00000	102.40330				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		102.36725	0.00000	102.33610				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		102.36725	0.00000	102.33610				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		101.91190	0.00000	101.88411				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		102.32682	0.00000	102.29620				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		101.36130	0.00000	101.33558				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		101.58187	0.00000	101.55361				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		101.17079	0.00000	101.14864				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC113	On 20/06/2017	Spot Bond	0.00000	101.29099	0.00000	101.26658				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	101.80302	0.00000	101.73229				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000	7.47000	100.00000				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	101.55866	0.00000	101.53081				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	101.27398	0.00000	101.24986				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	101.21148	0.00000	101.18854				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	101.38286	0.00000	101.35667				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	101.25218	0.00000	101.22848				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000	6.00000	100.00000				0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	101.33497	0.00000	101.30969				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	101.65795	0.00000	101.62651				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	101.60736	0.00000	101.57689				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	15.49470		100.09221	15.45713			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.13145		0.00000	101.11003			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	111.78086		0.00000	111.08406			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	101.35517		0.00000	101.32955			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	101.52211		0.00000	101.49336			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	102.17570		0.00000	102.14706			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	105.23855		0.00000	105.09502			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	101.26159		0.00000	101.23773			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	101.27627		0.00000	101.25214			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	101.16048		0.00000	101.13852			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.18674		0.00000	101.16428			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	101.57120		0.00000	101.54142			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	101.13560		0.00000	101.11726			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	101.11752		0.00000	101.09917			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	101.16492		0.00000	101.14287			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	55.05638		13.22500	55.03692			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC163	On 20/03/2018	Spot Bond	0.00000	101.09504	0.00000	101.07432				0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.09650	0.00000	101.07574				0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	101.63943	0.00000	101.60848				0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	101.14892	0.00000	101.12716				0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.50000	96.05027	3.50500	95.96115				0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	101.20130	0.00000	101.17856				0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	101.20130	0.00000	101.17856				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	101.74717	0.00000	101.72462				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.95203	0.00000	100.92940				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	99.21275	0.00000	99.19045				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	102.79811	0.00000	102.56983				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	101.12854	0.00000	101.10717				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.10087	0.00000	101.08002				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.17412	0.00000	100.14921				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	101.29867	0.00000	101.27408				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.02016	0.00000	100.00000				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.17228	0.00000	100.14763				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.33276	0.00000	100.30891				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	101.49882	0.00000	101.47043				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.17511	0.00000	101.15287				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	101.49737	0.00000	101.46900				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.08776	0.00000	101.06716				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	102.90452	0.00000	102.86588				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.18674	0.00000	101.16428				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC189	On 20/03/2019	Spot Bond	0.00000	101.18674	0.00000	101.16428				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	101.12988	0.00000	101.11064				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.80909	0.00000	100.78875				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.85583	0.00000	100.83434				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.65994	0.00000	100.64045				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.65994	0.00000	100.64045				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.81426	0.00000	100.79058				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.64348	0.00000	100.62391				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.64072	0.00000	100.62123				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.62675	0.00000	100.60722				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.62853	0.00000	100.60895				0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.55635	0.00000	100.53454				0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.50371	0.00000	100.48394				0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.55635	0.00000	100.53454				0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.50160	0.00000	100.48192				0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.15197	0.00000	100.12956				0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.48631	0.00000	100.46272				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	101.26594	0.00000	101.24200				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	101.25865	0.00000	101.23485				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	101.41487	0.00000	101.39241				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	101.07551	0.00000	101.05515				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.30731	0.00000	100.28491				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC66	On 31/01/2022	Spot Bond	3.38000	117.74776		3.39500	117.57377			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	101.28209		0.00000	101.25785			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	101.29527		0.00000	101.27078			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.36000	117.90842		3.37500	117.73423			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.81000	123.21275		1.85500	123.17129			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.38000	117.74776		3.39500	117.57377			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.79000	122.19060		2.83500	121.99445			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.86000	127.13354		2.90500	126.97471			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.34574		0.00000	100.32058			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	101.59115		0.00000	101.30400			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	101.73961		0.00000	101.70854			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	101.77052		0.00000	101.73890			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	101.11205		0.00000	101.09100			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	101.27334		0.00000	101.24926			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	104.34259		0.00000	104.24513			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	101.49000		0.00000	101.46185			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	101.43440		0.00000	101.40730			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	101.22020		0.00000	101.19710			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	101.61590		0.00000	101.58704			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	101.21874		0.00000	101.19567			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	103.60002		0.00000	103.52413			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	97.83073		0.00000	97.54704			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	97.77294		0.00000	97.37993			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	101.08903		0.00000	101.07048			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.48935	100.00000	9.46637				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		16.02160	100.00000	15.98279				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.93000		143.86040	4.97500	143.73657				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.86349	0.00000	100.84687				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		101.18766	0.00000	101.16988				0.00	200,000,000	100,000,000.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		102.37129	0.00000	102.35129				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		102.49267	0.00000	102.47099				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		103.70986	0.00000	103.68620				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		101.53871	0.00000	101.51689				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.98279	0.00000	100.96419				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000		94.55769	0.00000	94.39750				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.55000		126.67165	2.55000	126.61677				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.40312	0.00000	100.38352				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.56465	10.38000	100.53634				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.56465	10.38000	100.53634				0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		102.31293	0.00000	102.26616				0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.23100	0.00000	100.21446				0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.30335	0.00000	100.27995				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.69000		102.32827	2.69000	102.28353				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.64500		199.86894	2.64500	199.78192				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.66000		102.87920	2.66000	102.83432				0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.64806	0.00000	100.63127				0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.67500		199.01121	2.67500	198.92440				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS113	On 29/04/2019	Spot Bond	0.00000		100.35262		0.00000	100.32734			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.64500		262.28382		2.64500	262.16961			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.14500		272.42782		2.14500	272.31291			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.86500		257.96652		2.86500	257.85266			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.51000		124.97419		2.52500	124.79139			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.28837		0.00000	100.26733			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.04000		125.14117		2.05500	124.95912			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.45456		0.00000	100.43253			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.74043		0.00000	100.71923			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.16595		0.00000	100.14460			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.53000		101.96142		2.53000	101.91731			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		16.68278		104.97509	16.64058			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		21.01943		101.07593	20.96803			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		12.77721		100.44759	12.74614			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		101.06698		0.00000	101.04909			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		19.33959		100.76967	19.29241			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	2.16500		111.04309		2.16500	110.99621			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.21500		108.45652		2.22000	108.35888			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.42169		0.00000	98.42059			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.24500		108.14704		2.25000	108.04961			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.68009		0.00000	101.65648			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.34500		339.95376		2.34500	339.80848			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS92		On 21/06/2014	Spot Bond	0.00000	100.77362	0.00000	100.75777			0.00	0	0.00
FRS93		On 11/08/2014	Spot Bond	0.00000	100.02766	0.00000	100.07985			0.00	0	0.00
FRS94		On 08/08/2018	Spot Bond	0.00000	100.02174	0.00000	100.07521			0.00	0	0.00
FRS95		On 11/08/2014	Spot Bond	0.00000	100.01690	0.00000	100.07138			0.00	0	0.00
FRS96		On 24/08/2018	Spot Bond	0.00000	101.53915	0.00000	101.51790			0.00	0	0.00
FRS97		On 29/08/2018	Spot Bond	0.00000	101.40215	0.00000	101.38260			0.00	0	0.00
FRS98		On 21/11/2017	Spot Bond	0.00000	102.16679	0.00000	102.13916			0.00	0	0.00
FRS99		On 09/10/2014	Spot Bond	0.00000	100.70808	0.00000	100.68660			0.00	0	0.00
FRX14		On 01/09/2014	Spot Bond	5.96500	102.39258	6.07500	102.34223			0.00	0	110,000,000.00
FRX15		On 14/03/2015	Spot Bond	6.69000	103.06091	6.79500	102.95680			0.00	0	100,000,000.00
FRX16		On 15/09/2016	Spot Bond	7.58000	102.15166	7.73500	101.80249			0.00	0	0.00
FRX17		On 15/09/2017	Spot Bond	8.04500	102.65428	8.18500	102.22644			0.00	0	0.00
FRX18		On 14/04/2018	Spot Bond	8.21000	108.36433	8.37000	107.78995			0.00	0	0.00
FRX19		On 15/11/2019	Spot Bond	8.68000	101.32874	8.86000	100.52701			173,600,000,000.00	20,000,000	803,200,000.00
FRX20		On 01/10/2020	Spot Bond	8.85500	100.48354	9.05000	99.53180			0.00	0	0.00
FRX23		On 28/02/2023	Spot Bond	9.37500	91.94441	9.57500	90.82346			0.00	0	0.00
FRX24		On 10/12/2024	Spot Bond	9.44000	113.17785	9.64500	111.72903			0.00	0	0.00
FRX26		On 01/10/2026	Spot Bond	9.74000	99.26176	9.94500	97.81043			39,154,800,000,000.00	4,020,000,000	2,510,000,000.00
FRX31		On 21/02/2031	Spot Bond	10.03500	97.79709	10.25000	96.12062			69,642,900,000,000.00	6,940,000,000	3,470,000,000.00
FRX45		On 14/04/2045	Spot Bond	10.23000	79.81892	10.42000	78.37849			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	100.95059	0.00000	100.93256			0.00	0	0.00
FS1A3		On 20/03/2038	Spot Bond	0.00000	100.98734	0.00000	100.96863			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.00203		0.00000	100.98304			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.03869		0.00000	101.01902			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.09739		0.00000	101.07661			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.14139		0.00000	101.11979			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.33191		0.00000	101.30673			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	101.35702		0.00000	101.34057			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	101.43106		0.00000	101.41370			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	101.49824		0.00000	101.48005			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	101.51398		0.00000	101.49559			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	101.55879		0.00000	101.53985			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	101.62605		0.00000	101.60628			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	101.68209		0.00000	101.66163			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	101.92865		0.00000	101.90513			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.94578		0.00000	100.92493			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.67780		0.00000	100.65672			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.39500	101.03843		9.53500	100.66322			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
GPT29	On 04/08/2014	Spot Bond	0.00000	100.13096		0.00000	100.11459			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	0.00000	99.42616		0.00000	99.40976			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	0.00000	98.76182		0.00000	98.74553			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.33444		0.00000	100.31581			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.34164		0.00000	100.32260			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.35554		0.00000	100.33572			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.37277		0.00000	100.35199			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.39666		0.00000	100.37454			0.00	0	0.00
GRH1YU		On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01		On 08/12/2014	Spot Bond	0.00000	101.27771		0.00000	101.25744			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.76653		0.00000	100.74831			0.00	0	0.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.55153		0.00000	100.53123			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	102.51703		0.00000	102.49638			0.00	0	0.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.86772		0.00000	100.84943			0.00	0	0.00
GRT06		On 11/12/2017	Spot Bond	0.00000	101.24706		0.00000	101.22693			0.00	0	0.00
GRT07		On 21/02/2024	Spot Bond	0.00000	99.83981		0.00000	99.81934			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	100.81466		0.00000	100.79693			0.00	0	0.00
GSIS02		On 24/02/2015	Spot Bond	0.00000	101.37054		0.00000	101.35240			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	101.05653		0.00000	101.03491			0.00	0	0.00
HCH01		On 25/10/2016	Spot Bond	0.00000	100.44069		0.00000	100.41574			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.91025		0.00000	100.89106			0.00	10,000,000	5,000,000.00
HILB02		On 13/09/2017	Spot Bond	0.00000	101.20731		0.00000	101.18715			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	100.21722		0.00000	100.19681			0.00	0	0.00
HILB04		On 01/11/2019	Spot Bond	0.00000	100.22122		0.00000	100.20059			0.00	0	0.00
HILC11		On 07/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILC12		On 28/07/2014	Spot Bond	0.00000	100.29564		0.00000	100.27922			0.00	0	0.00
HILC13		On 07/08/2014	Spot Bond	0.00000	100.08199		100.00000	80.75221			0.00	29,600,000,000	19,800,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.43013		0.00000	100.40926			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.00000		98.76399		8.15193	98.46328			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.45002		0.00000	100.42820			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.35279		104.41639		8.50459	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.47556		0.00000	100.45253			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.80313		104.41639		8.95477	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.50676		0.00000	100.48224			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		100.54372		0.00000	100.52240			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.62348		0.00000	100.60060			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.64603		0.00000	100.62234			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		99.87872		0.00000	99.85818			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000		102.29253		9.89000	102.26525			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.23000		110.00695		8.41000	109.08474			164,600,000,000.00	20,000,000	4,830,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.93500		276.83014		1.93500	276.71494			0.00	0	9,700,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY24	On 07/12/2024	Spot Bond	1.94500	276.61856		1.94500	276.50337			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.40500	101.18916		9.60000	99.45566			0.00	0	2,980,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.29500	102.16679		9.49000	100.37891			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	57.52170		100.00000	57.38235			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	14.93338		100.00000	14.89720			0.00	0	3,000,000,000.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	87.72357		100.00000	87.51569			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	39.99587		100.00000	39.89791			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	20.41579		100.00000	20.36578			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	10.55061		100.00000	10.52419			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	60.89963		100.00000	60.74882			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.60500	114.97024		1.61000	114.86826			1,425,240,000,000.00	888,000,000	87,944,714,000.00
I2038	On 31/01/2038	Spot Bond	1.93000	117.46003		1.93000	117.41113			1,496,136,000,000.00	775,200,000	54,423,110,400.00
I2046	On 31/03/2046	Spot Bond	1.99000	116.50754		1.99000	116.45891			457,700,000,000.00	230,000,000	80,163,709,000.00
I2050	On 31/12/2050	Spot Bond	2.01000	124.91751		2.01000	124.86524			46,644,904,200,000.00	23,206,420,000	55,378,892,900.00
IBC01	On 16/03/2015	Spot Bond	0.00000	93.50000		0.00000	93.55000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.52000	103.96303		7.67500	103.81654			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	101.99950		0.00000	101.97996			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.23428		0.00000	101.21380			0.00	1,360,000,000	680,000,000.00
IBL21	On 15/03/2016	Spot Bond	8.02000	104.00662		8.17500	103.71952			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.29500	107.05738		8.43500	106.56668			0.00	0	400,000,000.00
IBL25	On 18/08/2014	Spot Bond	0.00000	99.89337		0.00000	99.87525			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.78000	115.61191		4.82500	115.54119			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.84000	102.77706		7.99500	102.43694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL32	On 03/11/2014	Spot Bond	0.00000	100.14898	0.00000	100.12980				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.15755	0.00000	100.13729				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.63000	125.93040	1.67500	125.73127				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.11000	128.46584	2.12500	128.27881				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	101.21523	0.00000	101.19702				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	102.09200	0.00000	102.07057				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.41500	102.10668	8.55500	101.62507			14,305,500,000,000.00	1,700,000,000	1,700,000,000.00	
IBL40	On 15/06/2015	Spot Bond	0.00000	101.55065	0.00000	101.53218				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	102.79673	0.00000	102.77461				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	99.96455	0.00000	99.94676				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.93000	99.67728	9.09000	99.07397				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.33000	93.33921	9.51000	92.58348				0.00	0	3,300,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	101.36739	0.00000	101.34866				0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.49500	97.03474	8.63500	96.56863				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.38000	101.19021	9.56000	100.34074				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.24052	0.00000	100.22148				0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.24756	0.00000	100.22798				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.78000	100.96477	7.93500	100.63522				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.71000	100.18303	8.87000	99.61288				0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.27366	0.00000	100.25205				0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	99.99986	0.00000	99.98276				0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.06500	103.17762	8.20500	102.81312				0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.67000	104.21010	8.83000	103.56554				0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.69500	105.86233	9.89500	104.57066				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL61	On 31/03/2019	Spot Bond		0.00000	100.80236		0.00000	100.78313			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.35267		0.00000	100.33368			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00400		100.00000	0.00400			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.38691		0.00000	100.36806			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.40400		0.00000	100.38434			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.97500	97.41282		9.17000	96.47393			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	100.32437		5.00000	100.31083			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	100.32437		5.00000	100.31083			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.40124		5.00000	101.38741			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.32437		5.00000	100.31083			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.64782		4.00000	100.63700			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	101.75994		0.00000	101.73454			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	101.69363		0.00000	101.66881			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	101.07869		0.00000	101.05304			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond		100.00000	97.70852		100.00000	97.45139			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	107.03068		9.20000	107.00439			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.93089		0.00000	100.90866			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.93089		0.00000	100.90866			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	99.87090		0.00000	99.84902			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.43555		100.00000	8.41512			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.36726		0.00000	100.34848			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.14355		0.00000	100.12559			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.01792		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
IN04	On 15/03/2015	Spot Bond	9.52000	100.91519		9.67500	100.76726			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	101.35706		0.00000	101.33864			0.00	200,000,000	100,000,000.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	102.82329		0.00000	102.80760			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	101.07812		0.00000	101.06090			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	99.49860		0.00000	99.47229			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.82045		100.00000	6.80337			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	91.88585		100.00000	91.66174			0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000	86.28842		100.00000	86.08491			0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000	95.94370		100.00000	95.69579			0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000	94.24523		100.00000	94.00603			0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000	87.99599		100.00000	87.38491			0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000	83.89468		100.00000	83.33909			0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000	98.36065		100.00000	97.56097			0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000	94.41279		100.00000	93.68654			0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000	89.55331		100.00000	88.89964			0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000	85.16958		100.00000	84.57813			0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	5.90000	99.91924		5.90000	99.88698			0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	5.90000	99.80640		5.90000	99.77421			0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	5.95000	99.69123		5.95000	99.65884			0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	5.95000	99.46493		5.95000	99.43269			0.00	0	0.00
INA426	On 24/06/2014	Spot Bond	5.95000	99.23966		5.95000	99.20756			0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	6.05000	99.11287		6.05000	99.08032			0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	6.05000	98.99902		6.05000	98.96655			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA430		On 22/07/2014	Spot Bond	6.05000	98.77211	6.05000	98.73978			0.00	0	0.00
INA432		On 05/08/2014	Spot Bond	6.05000	98.54624	6.05000	98.51406			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	101.05294	0.00000	101.02783			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	11.12847	102.31552	11.27823	102.04625			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	11.12847	101.16866	11.27823	100.90241			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	101.13788	0.00000	101.11460			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	101.78943	0.00000	101.76102			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	101.11517	0.00000	101.09237			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	100.70153	6.50000	100.68393			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	101.23765	0.00000	101.21422			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.81412	0.00000	100.79462			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	97.38884	0.00000	97.38497			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	101.15036	0.00000	101.13075			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.52406	0.00000	100.50568			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	101.09732	0.00000	101.07489			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.72193	0.00000	100.70252			0.00	0	0.00
ING233		On 25/06/2014	Spot Bond	0.00000	102.72534	0.00000	102.70959			0.00	0	0.00
ING234		On 28/05/2014	Spot Bond	0.00000	102.66055	0.00000	102.64452			0.00	0	0.00
ING235		On 20/12/2014	Spot Bond	0.00000	100.90981	0.00000	100.89257			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	100.90251	0.00000	100.88541			0.00	0	0.00
ING237		On 09/06/2014	Spot Bond	0.00000	101.04803	0.00000	101.03129			0.00	0	0.00
ING239		On 15/07/2014	Spot Bond	0.00000	100.45878	0.00000	100.44210			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING241	On 03/02/2015	Spot Bond	0.00000	100.13666		0.00000	100.11956			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.01706		0.00000	100.00000			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	99.90222		0.00000	101.41875			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	99.90344		0.00000	101.40172			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	101.22947		0.00000	101.21232			0.00	2,000,000,000	1,000,000,000.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.92527		0.00000	100.90904			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.48714		0.00000	100.47004			0.00	0	0.00
ING252	On 20/06/2014	Spot Bond	0.00000	100.08623		100.00000	93.19005			0.00	40,000,000,000	40,000,000,000.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.11316		0.00000	101.08670			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	101.23961		0.00000	101.22205			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.09658		100.00000	48.78927			0.00	15,000,000,000	15,000,000,000.00
INGR05	On 07/11/2014	Spot Bond	100.00000	67.21915		100.00000	100.00000			0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000	91.02244		100.00000	90.79602			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000	86.28842		100.00000	86.08491			0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000	87.52998		100.00000	87.32057			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.56760		0.00000	100.54744			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.57930		0.00000	100.55874			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.58715		0.00000	100.56632			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.53000	101.39348		8.68500	100.97601			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000	100.46181		0.00000	100.44532			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000	101.29151		0.00000	101.27025			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.89500	103.73491		9.03500	103.30391			8,539,200,000,000.00	960,000,000	474,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.71136		0.00000	100.69099			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL8	On 10/10/2020	Spot Bond	0.00000	100.67749	0.00000	100.65641				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	101.86075	0.00000	101.83560				0.00	0	110,000,000.00
IV013	On 22/06/2015	Spot Bond	0.00000	101.15866	0.00000	101.13497				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.70000	106.00703	8.85500	105.81874				0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	103.11202	0.00000	103.08596				0.00	1,420,000,000	710,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000	101.57536	0.00000	101.55001				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.20000	119.20278	3.21500	119.02701			5,248,000,000,000.00		1,640,000,000	1,020,000,000.00
IV019	On 31/03/2028	Spot Bond	3.69000	133.91312	3.69000	133.85111				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.91996	0.00000	100.89690				0.00	100,000,000	50,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.72195	0.00000	100.69882				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.60101	0.00000	100.57692				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	101.39588	0.00000	101.37298				0.00	1,020,000,000	510,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000	101.04961	0.00000	101.02671				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.60500	95.10959	3.61000	95.02113				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.60500	100.68216	3.61000	100.60903				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	101.49567	0.00000	101.47154				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	99.97709	0.00000	99.95439				0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	101.07812	0.00000	101.06090				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.00000	105.82175	12.16000	105.27924				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.33834	0.00000	100.31174				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.69000	133.91312	3.69000	133.85111				0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000	97.19562	100.00000	96.94119				0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000	93.76803	100.00000	92.17172				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV427U	On 03/07/2014	Spot Bond	100.00000		86.78568	100.00000	86.19125				0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000		82.79080	100.00000	82.24969				0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000		96.77419	100.00000	96.00000				0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000		92.97138	100.00000	92.26705				0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000		83.99483	100.00000	83.41952			2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
IVA01A	On 28/08/2014	Spot Bond	0.00000		101.33162	0.00000	101.31280				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.46512	0.00000	100.44684				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		99.89532	0.00000	99.87789				0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond	5.90000		97.13454	5.90000	97.13454				0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond	5.90000		99.88698	5.90000	99.85473				0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	5.95000		99.65884	5.95000	99.62647				0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	5.95000		99.43269	5.95000	99.40047				0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	6.05000		99.08032	6.05000	99.04778				0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	6.05000		98.96655	6.05000	98.93409				0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	6.05000		98.85303	6.05000	98.82065				0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	100.00000		80.93126	100.00000	100.00000				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.01979	0.00000	99.99979				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.28482	0.00000	100.26405				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.74719	0.00000	100.72790				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.73418	0.00000	100.71479				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.06375	0.00000	100.04789				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		99.87817	0.00000	99.86035				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		99.81731	0.00000	101.62214				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		101.44591	0.00000	101.42478				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC017	On 12/07/2017	Spot Bond	0.00000	100.57940	0.00000	100.55884				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.58332	0.00000	100.56263				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.59118	0.00000	100.57021				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.55583	0.00000	100.53609				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.42729	0.00000	100.40656				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.28231	0.00000	100.26167				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	101.10290	0.00000	101.08240				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	99.96345	0.00000	99.94512				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	101.36251	0.00000	101.34401				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	101.34797	0.00000	101.32967				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.81736	0.00000	100.79631				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.59756	0.00000	100.57935				0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.37062	0.00000	100.35068				0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.25213	0.00000	100.23365				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	54.30836	100.00000	54.17680				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	99.45504	100.00000	99.18478				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	99.45504	100.00000	99.18478				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.27189	0.00000	100.25049				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	57.15838	100.00000	57.01839				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.09894	0.00000	101.07820				0.00	800,000,000	1,000,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	25.69383	100.00000	25.62949				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.59528	0.00000	100.57341				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	63.83974	100.00000	63.67988				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG08U	On 28/11/2014	Spot Bond	100.00000		65.27546	100.00000	65.11201				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		56.13210	100.00000	55.99462				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		65.16967	100.00000	65.04603				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		55.65924	100.00000	55.52440				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		62.63158	100.00000	62.47985				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		77.74648	100.00000	77.52809				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		101.63527	0.00000	101.61214				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.27317	0.00000	100.24778				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.52000		139.91239	8.72500	137.83256				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		101.34746	0.00000	101.32871				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.06092	0.00000	101.04118				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		101.46384	0.00000	101.44321				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		101.35532	0.00000	101.33419				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.26254	0.00000	100.24180				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.99500	98.19711		9.13500	97.79491			179,900,000,000.00	20,000,000	30,800,000.00	
LGL03	On 03/04/2018	Spot Bond	9.14500	95.98473		9.28500	95.52571			0.00	0	0.00	
LGL04	On 14/08/2020	Spot Bond	9.48000	100.73997		9.66000	99.89042			189,600,000,000.00	20,000,000	5,400,000.00	
LHL01	On 13/12/2015	Spot Bond	0.00000		101.78743	0.00000	101.75762			0.00	0	0.00	
LHL02	On 13/12/2015	Spot Bond	10.52000	104.67591		10.67500	104.42472			0.00	0	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000		101.95285	0.00000	101.92028			0.00	0	0.00	
LRFA1	On 17/11/2025	Spot Bond	0.00000		99.85780	0.00000	99.83752			0.00	0	0.00	
LRFB1	On 17/11/2025	Spot Bond	0.00000		99.84824	0.00000	99.82660			0.00	0	0.00	
LRFC1	On 17/11/2025	Spot Bond	0.00000		99.83677	0.00000	99.81350			0.00	0	0.00	
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.56125	0.00000	100.54435			0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ047	On 15/05/2014	Spot Bond		0.00000	99.96843		0.00000	99.95265			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond		0.00000	100.11319		0.00000	100.09701			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond		0.00000	99.61768		0.00000	99.60175			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond		0.00000	98.67519		0.00000	98.67200			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond		0.00000	97.41279		0.00000	97.39542			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond		0.00000	98.82472		0.00000	98.80862			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	66.85828		100.00000	66.73143			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	63.83974		100.00000	63.67988			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	101.26603		0.00000	101.24588			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	59.50848		100.00000	59.36432			0.00	0	0.00
MAQ19U	On 08/05/2014	Spot Bond		100.00000	66.66670		100.00000	66.66670			0.00	0	0.00
MAQ20U	On 19/05/2014	Spot Bond		100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond		100.00000	88.23529		100.00000	87.59124			0.00	0	0.00
MAQ22U	On 09/06/2014	Spot Bond		100.00000	93.11224		100.00000	92.87532		1,500,000,000,000,000.00	15,000,000,000	15,000,000,000.00	
MAQN01	On 28/03/2017	Spot Bond		100.00000	8.63081		100.00000	8.58993			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	101.40400		0.00000	101.38625			0.00	4,600,000,000	2,300,000,000.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.81041		0.00000	100.79203			0.00	0	300,000,000.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.51027		0.00000	100.49092			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	101.40268		0.00000	101.38412			0.00	0	1,000,000,000.00
MBF030	On 01/10/2017	Spot Bond		0.00000	101.84758		0.00000	101.82614			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	101.15716		0.00000	101.13834			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	101.08212		0.00000	101.06492			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	101.46764		0.00000	101.44897			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF036	On 11/11/2014	Spot Bond	0.00000	100.01568		0.00000	99.99999			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.01695		0.00000	99.99994			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.47953		0.00000	100.46181			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.50349		0.00000	100.48520			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	91.08911		100.00000	90.78947			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	54.60429		100.00000	66.34481			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	23.79059		100.00000	23.73295			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	58.08248		100.00000	57.94178			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.85000	101.38022		9.01000	100.72753			177,000,000,000.00	20,000,000	138,400,000.00
MBSA02	On 15/04/2019	Spot Bond	8.74000	101.31788		8.90000	100.66440			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	101.29852		0.00000	101.27685			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	101.20726		0.00000	101.18711			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.54004		0.00000	100.52084			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.65373		0.00000	100.63489			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.65840		0.00000	100.63943			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.68172		0.00000	100.66209			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.30073		0.00000	102.28002			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	102.41989		0.00000	102.39819			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.23000	101.64634		8.37000	101.32359			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.92000	104.85095		9.08000	104.22349			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.65000	105.43080		9.84500	104.35897			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.59000	105.29184		6.73000	105.19158			131,800,000,000.00	20,000,000	1,010,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.99466		0.00000	100.97581			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	101.03137		0.00000	101.01183			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1B	On 20/09/2019	Spot Bond	9.68000	103.85625		9.86000	103.07641			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.53500	102.55387		7.69000	102.33710			226,050,000,000.00	30,000,000	4,775,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	101.48776		0.00000	101.46652			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.15500	102.98379		9.29500	102.59577			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	101.12158		0.00000	101.10149			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.52500	104.20480		9.72000	103.20276			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	10.03242		100.00000	10.00811			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	101.42713		0.00000	101.40672			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.85500	102.84446		8.99500	102.45551			0.00	0	86,400,000.00
MTN02	On 13/07/2014	Spot Bond	6.07500	104.03872		6.21500	103.99710			3,402,000,000,000.00	560,000,000	291,100,000.00
MTN03	On 13/07/2015	Spot Bond	7.62000	104.99390		7.77500	104.79907			0.00	0	90,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.79500	106.95672		8.93500	106.54300			5,628,800,000,000.00	640,000,000	317,200,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.95740		100.89771	5.94236			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.03765		100.61875	6.02244			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	99.98253		0.00000	99.96498			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	99.98220		0.00000	99.96435			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	99.98188		0.00000	99.96376			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	99.98158		0.00000	99.96332			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	99.98013		0.00000	99.96026			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	99.97821		0.00000	99.95646			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.47105	100.00000	0.46987	0.00	0	0.00				
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.47105	100.00000	0.46987	0.00	0	0.00				
NAM01	On 19/11/2022	Spot Bond	9.04500	95.27299	9.24500	94.12296	0.00	0	0.00				
NBK10A	On 25/07/2016	Spot Bond	7.47000	100.92849	7.62500	100.60081	0.00	0	0.00				
NBK11A	On 28/11/2020	Spot Bond	9.20000	102.72906	9.38000	101.84512	0.00	0	0.00				
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.55774	0.00000	100.54046	0.00	0	0.00				
NBK12A	On 19/03/2021	Spot Bond	8.97500	103.41996	9.17000	102.40599	0.00	0	0.00				
NBK12B	On 20/02/2015	Spot Bond	0.00000	101.57768	0.00000	101.55968	0.00	0	0.00				
NBK13A	On 19/03/2024	Spot Bond	9.39500	103.55323	9.59500	102.25242	0.00	0	0.00				
NBK13B	On 21/02/2017	Spot Bond	0.00000	102.92325	0.00000	102.90293	0.00	0	0.00				
NBK14B	On 27/08/2015	Spot Bond	0.00000	101.68151	0.00000	101.66291	0.00	0	0.00				
NBK15B	On 27/08/2017	Spot Bond	0.00000	102.62403	0.00000	102.60253	0.00	0	0.00				
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.32681	0.00000	100.30821	0.00	0	0.00				
NBK17B	On 28/11/2016	Spot Bond	0.00000	101.47945	0.00000	101.46088	0.00	0	0.00				
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.97879	0.00000	100.96060	0.00	0	0.00				
NBK2A	On 15/09/2015	Spot Bond	7.22000	105.85181	7.37500	105.63058	14,728,800,000,000.00	2,040,000,000	1,688,400,000.00				
NBK2B	On 15/09/2015	Spot Bond	0.00000	102.95235	0.00000	102.93243	0.00	1,260,000,000	630,000,000.00				
NBK3A	On 09/09/2019	Spot Bond	8.75000	113.03035	8.91000	112.29076	2,975,000,000,000.00	340,000,000	164,800,000.00				
NBK4	On 28/10/2024	Spot Bond	10.69500	34.54689	10.90000	33.87510	0.00	0	0.00				
NBK6A	On 19/04/2015	Spot Bond	7.62000	102.44915	7.77500	102.28853	0.00	0	950,000,000.00				
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.43579	0.00000	100.41465	0.00	0	0.00				
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.45833	0.00000	100.43610	0.00	0	0.00				
NBK9A	On 23/03/2016	Spot Bond	7.97000	103.64014	8.12500	103.35049	0.00	0	2,200,000.00				
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.95478	0.00000	100.93521	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	101.62231		0.00000	101.60063			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.94247		0.00000	100.91996			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.76298		0.00000	100.74116			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.59548		0.00000	100.57361			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	101.46509		0.00000	101.44286			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	89.54095		0.00000	89.46703			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	101.38747		0.00000	101.36635			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.36807		0.00000	100.34717			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.39958		0.00000	100.37693			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.28793		0.00000	100.26688			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.63815		0.00000	100.61555			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	85.76457		0.00000	85.68814			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	101.10681		0.00000	101.08890			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	99.96031		0.00000	99.94042			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	101.07905		0.00000	101.05861			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	101.02034		0.00000	101.00101			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.69878		0.00000	100.67757			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.98435		0.00000	100.96569			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.97259		0.00000	100.95416			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.97186		0.00000	100.95345			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.24785		0.00000	100.22824			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	101.12854		0.00000	101.10717			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.86500	106.36475		10.07000	105.03051			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	101.12126		0.00000	101.10003			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.90000	105.17068		10.10500	103.81044			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	101.12854		0.00000	101.10717			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	101.00905		0.00000	100.98994			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	101.31495		0.00000	101.29573			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.47000	104.18963		8.62500	103.96891			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.41336		0.00000	100.39031			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	101.65775		0.00000	101.63465			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.13000	103.09013		10.29000	102.06706			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.77796		0.00000	100.75527			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.61073		0.00000	100.59316			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.24500	109.23739		12.38500	108.69876			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	109.55933		0.00000	109.50591			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	102.42250		0.00000	102.40745			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	101.76417		0.00000	101.73705			0.00	200,000,000	100,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.15500	164.60593		2.15500	164.53645			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.73000	105.71176		8.91000	104.82722			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	101.11454		0.00000	101.09676			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	101.08246		0.00000	101.06517			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A10		On 22/05/2020	Spot Bond	9.36000	107.25025		9.54000	106.37973			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	0.00000	101.48344		0.00000	101.46430			0.00	0	0.00
NQ1A12		On 22/05/2014	Spot Bond	0.00000	101.44491		0.00000	101.42783			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	101.66644		0.00000	101.64879			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	101.39813		0.00000	101.38010			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	101.45150		0.00000	101.43277			0.00	0	0.00
NQ1A18		On 22/05/2049	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	9.56000	108.36348		9.74000	107.30205			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	0.00000	101.50489		0.00000	101.48548			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	101.45155		0.00000	101.43283			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	101.48349		0.00000	101.46435			0.00	0	0.00
NQ1B16		On 22/05/2049	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	9.76000	107.28549		9.94000	106.42323			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	101.59023		0.00000	101.56970			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	101.52623		0.00000	101.50654			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	101.50482		0.00000	101.48540			0.00	0	0.00
NQ1C16		On 22/05/2049	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	101.90980		0.00000	101.88509			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	101.77979		0.00000	101.75680			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	101.54748		0.00000	101.52750			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.61000	118.97419		8.77000	118.30724			0.00	0	500,000,000.00
NRA022		On 31/10/2022	Spot Bond	8.92500	119.88810		9.12000	118.58272			0.00	0	200,000,000.00
NRA023		On 31/05/2023	Spot Bond	2.05000	171.01681		2.05000	170.94510			0.00	0	8,400,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond	9.24000	129.33017		9.44500	127.41738			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	102.18942		0.00000	102.16803			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.25461		0.00000	100.23449			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.04690		0.00000	101.02784			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	101.00377		0.00000	100.98322			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	101.42641		0.00000	101.40668			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	101.47761		0.00000	101.45719			0.00	0	600,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000	101.70028		0.00000	101.67640			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	102.15062		0.00000	102.12060			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.59444		100.00000	18.54787			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	39.11429		100.00000	39.01849			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.75000	103.34653		6.90500	103.11169			0.00	0	11,100,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	13.85172		100.00000	13.81816			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	99.67000		0.00000	99.62000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	60.64725		100.00000	60.49872			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	99.98250		0.00000	99.96492			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.36106		0.00000	100.34295			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	101.32269		0.00000	101.30424			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	101.24890		0.00000	101.23047			0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.42522			0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000	101.31312		0.00000	101.29711			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	101.41809		0.00000	101.39857			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	101.20913		0.00000	101.18943			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	101.14610		0.00000	101.12835			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2A1G	On 15/06/2014	Spot Bond		0.00000	101.02325		0.00000	101.00489			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	101.00628		0.00000	100.98823			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	101.11238		0.00000	101.09245			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	101.06178		0.00000	101.04274			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	101.02633		0.00000	101.00792			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	101.17130		0.00000	101.15033			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	101.10801		0.00000	101.08813			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	101.06332		0.00000	101.04426			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	101.23640		0.00000	101.21428			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	101.16191		0.00000	101.14106			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	101.10647		0.00000	101.08663			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.26377		0.00000	100.24449			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.27131		0.00000	100.25148			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.27470		0.00000	100.25463			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.28224		0.00000	100.26162			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.31459		0.00000	100.29165			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.32211		0.00000	100.29863			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.28097		0.00000	100.25883			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.52000	104.41846		6.67500	104.34562			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		6.44500	97.84047		6.58500	97.77735			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		7.94000	40.50343		8.14500	39.57876			0.00	0	0.00
R157	On 15/09/2015	Spot Bond		6.52000	110.95823		6.67500	110.73034		3,612,559,220,000,000.00	54,073,500,000	37,535,480,800.00	
R158	On 15/09/2015	Spot Bond		6.52000	110.95823		6.67500	110.73034			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R158P	On 15/09/2015	Spot Bond	6.42000	91.88288		6.57500	91.68215			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.52000	117.06321		6.67500	116.68004			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.35000	86.39335		6.50500	86.07536			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.12000	122.67231		8.32500	120.86276		9,016,575,085,340,000.00	41,942,744,500	89,368,146,600.00	
R187P	On 21/12/2026	Spot Bond	7.86000	37.83463		8.06500	36.89782			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.78000	35.39626		7.98500	34.45155			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.64500	283.05215		1.64500	282.93661		21,624,841,000,000.00	13,145,800,000	26,880,948,900.00	
R201	On 21/12/2014	Spot Bond	6.07500	104.99766		6.21500	104.89642		42,401,805,682,500.00	6,979,721,100	74,653,956,100.00	
R202	On 07/12/2033	Spot Bond	1.84500	224.52251		1.84500	224.42962		114,388,524,000,000.00	61,999,200,000	13,020,862,100.00	
R2023	On 28/02/2023	Spot Bond	7.99500	100.01315		8.19500	98.76659		3,735,949,171,500,000.00	67,285,700,000	41,108,481,000.00	
R203	On 15/09/2017	Spot Bond	7.29500	104.09261		7.43500	103.65739		3,878,189,785,000,000.00	31,623,000,000	35,765,120,300.00	
R2030	On 31/01/2030	Spot Bond	8.61000	97.03173		8.82000	95.30732		2,708,189,400,000,000.00	14,540,000,000	99,333,700,000.00	
R2037	On 31/01/2037	Spot Bond	8.80500	99.39766		9.00000	97.54460		878,694,975,000,000.00	99,795,000,000	64,281,600,000.00	
R204	On 21/12/2018	Spot Bond	7.50000	105.04822		7.66000	104.40784		6,436,739,346,750,000.00	58,231,912,900	88,776,896,400.00	
R2048	On 28/02/2048	Spot Bond	8.88500	100.29773		9.07000	98.36038		2,193,557,232,000,000.00	46,883,200,000	61,034,300,000.00	
R207	On 15/01/2020	Spot Bond	7.68000	100.39968		7.86000	99.57642		3,558,803,712,000,000.00	63,385,900,000	95,928,333,100.00	
R208	On 31/03/2021	Spot Bond	7.82500	95.14354		8.02000	94.14252		4,551,991,440,102,500.00	81,724,145,700	98,388,758,200.00	
R209	On 31/03/2036	Spot Bond	8.72500	76.73292		8.92000	75.20544		1,539,317,722,500,000.00	76,426,100,000	52,316,492,600.00	
R210	On 31/03/2028	Spot Bond	1.79000	166.69688		1.79000	166.62822		3,369,496,000,000.00	1,882,400,000	28,653,870,500.00	
R211	On 31/01/2017	Spot Bond	0.93000	128.25440		0.97500	128.05346		29,532,835,410,000.00	31,755,737,000	74,472,236,100.00	
R212	On 31/01/2022	Spot Bond	1.54000	133.63533		1.55500	133.44210		5,710,628,000,000.00	3,708,200,000	57,541,308,500.00	
R213	On 28/02/2031	Spot Bond	8.60500	87.26758		8.82000	85.57519		3,637,053,656,795,000.00	22,667,479,000	16,805,368,900.00	
R214	On 28/02/2041	Spot Bond	8.80500	77.71258		8.99500	76.15849		1,846,384,726,500,000.00	09,697,300,000	63,824,100,000.00	
R226C	On 15/09/2014	Spot Bond	6.04500	97.97178		6.18500	97.90954			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond	6.58000	94.70900	6.73500	94.57276			0.00		0	0.00	
R228C	On 15/09/2015	Spot Bond	6.42000	91.88288	6.57500	91.68215			0.00		0	0.00	
R229C	On 15/03/2016	Spot Bond	6.34000	89.15223	6.49500	88.89082			0.00		0	0.00	
R230C	On 15/09/2016	Spot Bond	6.35000	86.39335	6.50500	86.07536			0.00		0	0.00	
R325C	On 21/06/2014	Spot Bond	6.13000	99.34928	6.27000	99.31757			0.00		0	0.00	
R326C	On 21/12/2014	Spot Bond	6.08000	96.42889	6.22000	96.33319			0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	6.49000	93.17298	6.64500	93.00160			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	6.36000	90.42741	6.51500	90.19355			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	6.34000	87.67625	6.49500	87.38389			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.40000	84.85358	6.55500	84.50711			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	7.27000	80.10110	7.41000	79.74976			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	7.32000	77.15717	7.46000	76.76688			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	7.50500	73.88958	7.66500	73.40806			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	7.48500	71.28043	7.64500	70.76135			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.46500	68.77668	7.62500	68.22321			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.45500	66.33781	7.61500	65.75325			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.64000	63.26142	7.82000	62.58221			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.62000	61.01136	7.80000	60.30400			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.74500	58.27147	7.94000	57.48722			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.71500	56.22243	7.91000	55.41368			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.68500	54.26114	7.88000	53.43036			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.65500	52.38341	7.85000	51.53291			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.61500	50.62969	7.81000	49.76083			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R344C	On 21/12/2023	Spot Bond	7.57500	48.95357		7.77000	48.06821			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.06000	44.99365		8.26500	44.09699			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.02000	43.42742		8.22500	42.51996			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.98000	41.93187		8.18500	41.01511			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.94000	40.50343		8.14500	39.57876			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.90000	39.13875		8.10500	38.20743			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.86000	37.83463		8.06500	36.89782			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.82000	36.58808		8.02500	35.64684			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.78000	35.39626		7.98500	34.45155			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.72156		0.00000	100.69515			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.76982		0.00000	101.74619			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.74009		0.00000	100.71396			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.63337		0.00000	100.60858			0.00	2,000,000,000	1,000,000,000.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	15.56312		100.00000	15.52541			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	5.75975		100.00000	5.74565			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	19.54636		100.00000	19.49900			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	101.31620		0.00000	101.29471			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.83756		0.00000	100.81751			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	101.26423		0.00000	101.24383			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.74523		0.00000	101.72564			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond	0.00000	101.42367		0.00000	101.40749			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	101.56881		0.00000	101.55098			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.87298		0.00000	100.85504			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.42534		0.00000	100.40476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES12		On 20/08/2015	Spot Bond	0.00000	101.60380		0.00000	101.58431			0.00	0	0.00
RES15		On 12/11/2017	Spot Bond	0.00000	100.56197		0.00000	100.54191			0.00	0	0.00
RES18		On 05/02/2018	Spot Bond	0.00000	100.16332		0.00000	100.14223			0.00	0	0.00
RES24		On 09/09/2016	Spot Bond	0.00000	101.26709		0.00000	101.24698			0.00	0	0.00
RES25		On 03/10/2014	Spot Bond	0.00000	100.72463		0.00000	100.70696			0.00	0	0.00
RES27		On 21/10/2016	Spot Bond	0.00000	100.42142		0.00000	100.40095			0.00	0	0.00
RES28		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES29		On 28/11/2016	Spot Bond	0.00000	101.44772		0.00000	101.42731			0.00	0	0.00
RES30		On 07/03/2021	Spot Bond	0.00000	101.36550		0.00000	101.34470			0.00	0	0.00
RESB01		On 03/06/2014	Spot Bond	0.00000	101.38691		0.00000	101.36563			0.00	0	0.00
RMBI06		On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004		On 25/11/2014	Spot Bond	0.00000	102.69287		0.00000	102.66401			0.00	0	0.00
RP005		On 31/03/2017	Spot Bond	0.00000	101.29660		0.00000	101.26577			0.00	0	0.00
RP006		On 30/04/2019	Spot Bond	0.00000	100.41743		0.00000	100.38519			0.00	0	0.00
RP007		On 30/04/2016	Spot Bond	0.00000	100.37502		0.00000	100.34608			0.00	0	0.00
RP008		On 30/04/2016	Spot Bond	0.00000	100.37502		0.00000	100.34608			0.00	0	0.00
RP013		On 27/09/2016	Spot Bond	0.00000	101.37380		0.00000	101.34391			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	101.53241		0.00000	101.49910			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	101.78942		0.00000	101.76102			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	105.59074		12.35000	105.55579			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	101.49388		0.00000	101.47018			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	12.47512		100.00000	12.44490			0.00	0	0.00
RP021		On 10/06/2014	Spot Bond	0.00000	101.39778		0.00000	101.37559			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP022	On 15/08/2014	Spot Bond	0.00000	99.93367	0.00000	99.91158				0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.62288	0.00000	100.60106				0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.46394	0.00000	100.44144				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	101.83272	0.00000	101.80825				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.69983	100.00000	2.69321				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	14.66047	100.00000	14.62457				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	21.64331	100.00000	21.59088				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.47764	100.00000	12.43207				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	19.22245	100.00000	19.17431				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	99.86463	0.00000	99.81951				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.55446	0.00000	100.51111				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.12500	104.86258	9.32000	103.82942				0.00	0	577,900,000.00
RW23	On 10/12/2023	Spot Bond	9.24500	105.66955	9.44500	104.38647				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.75500	108.08839	9.97000	106.38007				0.00	0	0.00
SA063U	On 23/05/2014	Spot Bond	100.00000	97.33333	100.00000	97.07447				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	96.18310	0.00000	96.10210				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.77000	111.96137	7.92500	111.57299				0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	101.68597	0.00000	101.66373				0.00	1,220,000,000	610,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.34500	105.24931	9.48500	104.80606				0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.42781	0.00000	100.40598				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	101.22107	0.00000	101.19923				0.00	580,000,000	290,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.28479	0.00000	100.26238				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.42410	0.00000	100.40131				0.00	580,000,000	290,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.41668	0.00000	100.39430				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK7		On 24/05/2015	Spot Bond	7.62000	106.47347		7.77500	106.29806			0.00	0	1,046,700,000.00
SBK9		On 10/04/2018	Spot Bond	9.10000	98.48319		9.26000	97.95093			2,366,000,000,000.00	260,000,000	508,000,000.00
SBN27		On 15/09/2015	Spot Bond	7.98000	109.01985		8.13500	108.79337			0.00	0	0.00
SBN29		On 15/09/2015	Spot Bond	7.84000	109.20360		7.99500	108.97698			0.00	0	0.00
SBN31		On 15/09/2015	Spot Bond	7.77000	109.29564		7.92500	109.06896			0.00	0	0.00
SBN33		On 15/09/2017	Spot Bond	8.69500	100.03734		8.83500	99.61937			0.00	0	0.00
SBN34		On 15/09/2015	Spot Bond	7.91500	109.10511		8.07000	108.87856			0.00	0	0.00
SBN35		On 15/09/2015	Spot Bond	7.88000	109.15106		8.03500	108.92448			0.00	0	0.00
SBN45		On 15/09/2017	Spot Bond	0.00000	101.10464		0.00000	101.08485			0.00	0	0.00
SBN49		On 02/06/2014	Spot Bond	0.00000	100.94897		0.00000	100.93549			0.00	0	0.00
SBN50		On 23/09/2014	Spot Bond	0.00000	101.21945		0.00000	101.19453			0.00	0	0.00
SBN51		On 03/10/2016	Spot Bond	0.00000	100.82165		0.00000	100.80049			0.00	0	0.00
SBS13		On 22/09/2017	Spot Bond	8.34500	102.83619		8.48500	102.40694			0.00	0	0.00
SBS15		On 26/04/2016	Spot Bond	0.00000	100.67786		0.00000	100.65810			0.00	0	0.00
SBS16		On 22/09/2018	Spot Bond	0.00000	100.98853		0.00000	100.96828			0.00	0	0.00
SBS18		On 23/06/2018	Spot Bond	0.00000	105.13036		0.00000	105.08885			0.00	0	0.00
SBS19		On 23/06/2021	Spot Bond	8.97500	110.15949		9.17000	109.08971			0.00	0	0.00
SBS20		On 15/05/2026	Spot Bond	9.77000	101.89989		9.97500	100.43703			0.00	0	0.00
SBS21		On 15/05/2026	Spot Bond	0.00000	99.95843		0.00000	99.93765			0.00	1,380,000,000	690,000,000.00
SBS22		On 24/05/2015	Spot Bond	0.00000	102.03574		0.00000	102.01794			0.00	0	0.00
SBS23		On 23/05/2017	Spot Bond	0.00000	101.78273		0.00000	101.76241			0.00	0	0.00
SBS24		On 24/05/2019	Spot Bond	0.00000	104.27263		0.00000	104.24353			0.00	0	0.00
SBS25		On 24/05/2019	Spot Bond	8.60000	105.24417		8.76000	104.57514			172,000,000,000.00	20,000,000	1,335,800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS26U	On 28/02/2017	Spot Bond	100.00000		10.36205		100.00000	10.33886			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.53500		105.99471		9.73500	104.69239			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.36521		0.00000	100.34642			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.82000		99.28130		9.02500	97.81750			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.52500		95.04808		9.72000	94.03332			0.00	0	3,600,000.00
SBS9	On 07/07/2016	Spot Bond	7.70000		111.20167		7.85500	110.86211		30,877,000,000,000.00	4,010,000,000	2,154,400,000.00	
SBSI11	On 07/12/2023	Spot Bond	2.17500		271.80587		2.17500	271.69100		5,350,500,000,000.00	2,460,000,000	1,230,000,000.00	
SBSI12	On 31/01/2017	Spot Bond	1.57500		126.11114		1.62000	125.91187		882,000,000,000.00	560,000,000	280,000,000.00	
SCM107	On 15/09/2017	Spot Bond	0.00000		105.54000		0.00000	105.42000			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
SGI001	On 30/05/2014	Spot Bond	100.00000		95.54974		100.00000	100.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		9.91148		100.00000	9.88747			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	2.20000		124.07565		2.24500	123.87798			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.70153		6.50000	100.68393			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.22899		0.00000	101.20661			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.87260		0.00000	100.85173			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.52546		0.00000	102.50107			0.00	0	600,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.32500		101.69600		9.46500	101.30188			0.00	0	3,300,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		102.26170		0.00000	102.23811			0.00	35,760,000	8,940,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS07	On 10/04/2016	Spot Bond		0.00000	100.66424		0.00000	100.64357			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.98961		0.00000	100.96938			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.90043		0.00000	100.88196			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.24319		0.00000	100.22578			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		10.57710		100.00000	10.55061			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	101.24407		0.00000	101.22365			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.82000	105.99767		7.97500	105.65214			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond		9.10000	100.67991		9.26000	100.10639			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.64500	100.17874		8.78500	99.76016			0.00	0	1,890,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	101.56952		0.00000	101.55102			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	101.57328		0.00000	101.55382			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	101.90257		0.00000	101.88405			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	101.58442		0.00000	101.56482			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.27025		0.00000	100.24892			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.39500	105.93935		8.53500	105.64364			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.63381		0.00000	100.61403			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	101.02047		0.00000	101.00086			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.53941		0.00000	100.51897			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.37500	94.70627		9.57000	93.84751			187,500,000,000.00	20,000,000	2,940,600,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	101.49413		0.00000	101.47149			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	101.03314		0.00000	101.01106			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.38022		0.00000	100.35864			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.43300	87.41853		9.62800	86.51347			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN005	On 31/03/2021	Spot Bond	9.49500	87.13662		9.69000	86.23505			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.32000	104.25858		7.46000	104.15512			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.94000	94.95027		9.12000	94.17918			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	101.16872		0.00000	101.14741			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.47500	100.66134		8.61500	100.24072			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.35500	107.02075		2.36000	106.92408			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.45000	101.44055		8.61000	100.82508			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.24098		0.00000	100.22322			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	101.98868		0.00000	101.96168			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.54000	111.05934		9.74500	109.48830			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	101.32153		0.00000	101.30135			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.69022		0.00000	100.66929			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	101.10794		0.00000	101.08773			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.83500	78.30740		10.05000	76.86275			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000	100.48461		0.00000	100.46621			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.43496		0.00000	100.41383			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
SY1050	On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.98403			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000	99.98402		0.00000	99.96805			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond	0.00000	99.95203		0.00000	99.93604			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000	99.95210		0.00000	99.93613			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000	99.88802		0.00000	99.87203			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000	99.85582		0.00000	99.83980			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	99.77365		0.00000	99.75748			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1063	On 10/06/2014	Spot Bond		0.00000	99.54912		0.00000	99.53301			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond		0.00000	99.43057		0.00000	99.41430			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond		0.00000	99.41369		0.00000	99.39740			0.00	0	0.00
SY1071	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond		100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
SY1073	On 12/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1074	On 21/05/2014	Spot Bond		0.00000	99.87094		0.00000	99.85480			0.00	0	0.00
SY1075	On 23/05/2014	Spot Bond		0.00000	99.83710		0.00000	99.82081			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond		0.00000	98.86834		0.00000	98.85194			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond		100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
SY1080	On 30/05/2014	Spot Bond		0.00000	99.72307		0.00000	99.70678			0.00	0	0.00
SY1081	On 29/05/2014	Spot Bond		0.00000	99.73911		0.00000	99.72280			0.00	0	0.00
SY1082	On 05/06/2014	Spot Bond		0.00000	99.62539		0.00000	99.60911			0.00	0	0.00
SY1084	On 09/06/2014	Spot Bond		0.00000	99.56061		100.00000	92.87532			0.00	00,200,000,000	50,100,000,000.00
SY1085	On 10/06/2014	Spot Bond		100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
SY1086	On 13/06/2014	Spot Bond		100.00000	92.17172		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.98000	108.60591		7.13500	108.37409			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		8.72000	103.03580		8.92500	101.54486			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	89.86419		100.00000	89.65472			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	84.49776		100.00000	84.30485			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	29.90952		100.00000	29.83462			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.38562		0.00000	100.36695			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.19940		0.00000	100.18062			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS116	On 18/08/2014	Spot Bond	0.00000		99.89778		0.00000	99.88075			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		101.32922		0.00000	101.30892			0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000		98.84929		0.00000	98.84620			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		99.88171		0.00000	99.86484			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.95799		0.00000	100.93983			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		101.00941		0.00000	100.99028			0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000		99.42705		0.00000	99.41114			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		97.14183		0.00000	97.12429			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.25636		0.00000	100.23762			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.77000		104.35891		7.92500	104.02385			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.40472		0.00000	100.38537			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.41593		0.00000	100.39604			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.46999		7.83000	102.44824			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.39854		0.00000	100.37949			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.41257		0.00000	100.39284			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		102.11372		0.00000	102.09222			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.39854		0.00000	100.37949			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.41257		0.00000	100.39284			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		102.25998		7.16000	102.24010			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.44001		0.00000	100.41897			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.43777		0.00000	100.41684			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.49140		0.00000	100.46789			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.48415		0.00000	100.46099			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.70191		0.00000	100.66826			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.67713	0.00000	100.64467				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.39799	0.00000	100.37897				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.41593	0.00000	100.39604				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	102.65473	8.73000	102.63050				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.39630	0.00000	100.37736				0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.41257	0.00000	100.39284				0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.97000	99.85035	9.13000	99.28719				0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.53619	0.00000	100.51739				0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.56331	0.00000	100.54356				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.44113	0.00000	100.42004				0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.43497	0.00000	100.41417				0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.59117	0.00000	100.57044				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.49029	0.00000	100.46683				0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.48806	0.00000	100.46470				0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.64059	0.00000	100.61814				0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.66335	0.00000	100.63156				0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.66555	0.00000	100.63366				0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.89748	0.00000	100.86605				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.42262	0.00000	100.40219				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.13809	101.06155	6.12292				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.39630	0.00000	100.37736				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	109.08600	0.00000	109.06674				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.44672	0.00000	100.42536				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.46908		0.00000	100.44664			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.70411		0.00000	100.67035			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.82582		0.00000	100.80611			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.41409		0.00000	100.39406			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.41978		0.00000	100.39948			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.41409		0.00000	100.39406			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.41978		0.00000	100.39948			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.42262		0.00000	100.40219			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.41068		0.00000	100.39081			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.41978		0.00000	100.39948			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.45105		0.00000	100.42926			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.45105		0.00000	100.42926			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.45105		0.00000	100.42926			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.49649		0.00000	100.47253			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.50784		0.00000	100.48334			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.49365		0.00000	100.46983			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.71998		0.00000	100.68536			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.73408		0.00000	100.69879			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.72844		0.00000	100.69342			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.27000	103.73771		8.42500	103.57028			661,600,000,000.00	80,000,000	1,067,000,000.00
TL20	On 22/02/2020	Spot Bond	9.88000	84.74476		10.06000	84.04484			4,940,000,000,000.00	500,000,000	700,000,000.00
TN17	On 14/11/2017	Spot Bond	8.13500	103.31506		8.27500	102.86510			162,700,000,000.00	20,000,000	4,680,300,000.00
TN20	On 17/09/2020	Spot Bond	9.02500	108.61055		9.22000	107.62170			6,079,240,000,000.00	673,600,000	30,719,800,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.71349		100.00000	0.71124			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN23	On 06/11/2023	Spot Bond	9.18500	110.27949		9.38500	108.93151			0.00	0	10,980,000,000.00
TN25	On 19/08/2025	Spot Bond	9.32000	103.39088		9.52500	101.95405			0.00	0	14,280,000,000.00
TN27	On 14/11/2027	Spot Bond	9.26500	97.19610		9.47000	95.65810		3,891,300,000,000.00		420,000,000	6,883,900,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	101.78541		0.00000	101.76731			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.91454		0.00000	100.89301			0.00	26,000,000	1,526,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.02712		0.00000	100.00959			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	99.96288		0.00000	99.94428			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	99.96190		0.00000	99.94279			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	99.96171		0.00000	99.94255			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	99.95651		0.00000	99.93482			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	99.94595		0.00000	99.91903			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.87462		0.00000	100.85630			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.68207		0.00000	100.66251			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.69672		0.00000	100.67675			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.47905		0.00000	100.46117			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.51200		0.00000	100.49288			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.34862		10.00000	100.32176			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.33993		9.75000	100.31374			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.34136		100.00000	10.31470			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	99.96993		0.00000	99.95490			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	99.76583		0.00000	99.75120			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	97.75188		0.00000	97.73605			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	97.05652		0.00000	97.04052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP153	On 27/11/2014	Spot Bond	0.00000	96.87108		0.00000	96.85528			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	99.54445		0.00000	99.52927			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	98.88339		0.00000	98.86788			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	95.80428		0.00000	95.78776			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	98.52586		0.00000	98.50872			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	94.86335		0.00000	94.84418			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	98.30724		0.00000	98.29031			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	94.51484		0.00000	94.50006			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	94.48173		0.00000	94.46309			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	97.81119		0.00000	97.79409			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	94.31900		0.00000	94.30068			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	94.09493		0.00000	94.07671			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	97.34604		0.00000	97.32902			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	93.87369		0.00000	93.85556			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.43945		100.00000	14.40329			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	99.96590		0.00000	99.94886			0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000	101.33110		0.00000	101.31486			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	100.53330		0.00000	100.51664			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	100.47830		0.00000	100.46181			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	100.46664		0.00000	100.44998			0.00	0	0.00
TWC050	On 26/05/2014	Spot Bond	0.00000	100.45352		0.00000	100.43733			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	100.43602		0.00000	100.41925			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.33123		0.00000	100.31467			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000	101.54307		0.00000	101.52470			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCJ10	On 24/07/2014	Spot Bond	0.00000	100.52494	0.00000	100.50619				0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000	101.37507	0.00000	101.35870				0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000	100.47124	0.00000	100.45441				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.22500	109.39792	9.42000	108.36170				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.46419	0.00000	100.44169				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.85747	0.00000	100.83300				0.00	0	30,000,000.00
UTR40	On 10/09/2017	Spot Bond	9.63500	103.20426	9.77500	102.78410				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.80198	0.00000	100.78452				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.80199	0.00000	100.78399				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.01778	0.00000	100.07213				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.02090	0.00000	100.07456				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.02111	0.00000	100.07473				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.88309	0.00000	100.86331				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.90813	0.00000	100.88780				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.88000	116.21631	7.03500	115.88343				963,200,000,000.00	140,000,000	9,940,000,000.00
WS05	On 01/08/2018	Spot Bond	1.41000	236.57714	1.45500	236.07629				28,200,000,000.00	20,000,000	20,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.82000	106.27761	6.97500	106.10177				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.80000	107.31475	7.94000	106.91247				3,276,000,000,000.00	420,000,000	9,120,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.05500	107.97326	8.21500	107.28412				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.30500	107.37001	8.48500	106.49115				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.36500	107.44827	8.56000	106.38665				0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.47000	93.04205	6.62500	92.86730				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.11000	99.20290	6.25000	99.16794				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z020	On 19/10/2015	Spot Bond	6.40000	91.35976		6.55500	91.14716			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.09000	96.77196		6.23000	96.68371			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.47000	93.02568		6.62500	92.85058			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.44500	67.48278		7.60500	66.91165			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	36.89875		100.00000	36.82874			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	19.53097		100.00000	19.49392			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>62,511,411,157,305,000.00</b>	<b>3,777,719,200</b>	<b>43 709 675 900.00</b>
<b>Grand Total:</b>										<b>62,511,429,007,990,000.00</b>	<b>3,778,057,539</b>	<b>43 712 925 582.00</b>