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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/05/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 13/05/2014	Any day expiry	10.30190	10.30190		10.38160	10.38160		9.58	10,301,900.00	1,000	0.00
\$ / R	On 19/05/2014	Any day expiry	10.33100	10.33100		10.38800	10.38800		8.59	0.00	0	0.00
\$ / R	On 19/05/2014	Any day expiry	10.37	Put	71.79670	0.07180	43.69280	0.04369	9.42	0.00	0	4,000.00
\$ / R	On 19/05/2014	Any day expiry	10.52	Call	7.38400	0.00738	13.64450	0.01364	11.20	0.00	0	1,100.00
\$ / R	On 19/05/2014	Any day expiry	10.75	Call	0.85430	0.00085	1.08880	0.00109	13.93	0.00	0	1,100.00
\$ / R	On 22/05/2014	Any day expiry	10.33580	10.33580		10.39290	10.39290		9.07	0.00	0	0.00
\$ / R	On 22/05/2014	Any day expiry	10.38	Call	43.21870	0.04322	70.75010	0.07075	9.69	0.00	0	5,000.00
\$ / R	On 22/05/2014	Any day expiry	10.67	Call	3.62970	0.00363	6.26680	0.00627	11.94	0.00	0	5,000.00
\$ / R	On 26/05/2014	Any day expiry	10.34230	10.34230		10.39940	10.39940		8.86	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	10.38	Call	55.64520	0.05565	0.00000	0.00000	9.35	925,000.00	10,000	10,000.00
\$ / R	On 26/05/2014	Any day expiry	10.69	Call	5.77030	0.00577	0.00000	0.00000	11.27	115,000.00	10,000	10,000.00
\$ / R	On 27/05/2014	Any day expiry	10.34390	10.34390		10.40110	10.40110		8.96	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00160	0.00000	13.15	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	220.69890	0.22070	273.08920	0.27309	10.13	0.00	0	5,500.00
\$ / R	On 28/05/2014	Any day expiry	10.34550	10.34550		10.40270	10.40270		9.19	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	458.22440	0.45822	402.86750	0.40287	11.85	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	0.01310	0.00001	0.00500	0.00001	21.99	0.00	0	500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.37160	10.37160		10.42890	10.42890		9.55	662,620,780.80	63,888	818,266.00

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	8.64	Put	0.02820	0.00003	0.00080	0.00000	0.028	17.88	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	0.05020	0.00005	0.00300	0.00000	0.050	17.07	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	0.05450	0.00005	0.00360	0.00000	0.055	16.96	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	2.47790	0.00248	2.11610	0.00212	2.478	10.50	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	2.80350	0.00280	2.40830	0.00241	2.804	10.25	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	8.95650	0.00896	6.27650	0.00628	8.956	9.31	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	11.52480	0.01152	8.13840	0.00814	11.525	9.33	0.00	0	10,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	12.50380	0.01250	8.85300	0.00885	12.504	9.34	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.02	Put	13.54930	0.01355	9.61900	0.00962	13.549	9.34	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	30.31660	0.03032	22.21830	0.02222	30.317	9.40	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	34.59010	0.03459	25.50610	0.02551	34.590	9.41	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.20	Call	218.82750	0.21883	0.00000	0.00000	218.828	9.44	656,482.50	3,000	1,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	68.39350	0.06839	89.05520	0.08906	68.394	10.06	34,196.75	500	27,800.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	196.79350	0.19679	160.15520	0.16016	196.793	10.06	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	249.85570	0.24986	208.59630	0.20860	249.856	10.41	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.60	Call	45.50190	0.04550	0.00000	0.00000	45.502	10.56	91,003.80	2,000	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	298.62200	0.29862	254.03810	0.25404	298.622	10.71	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	315.44310	0.31544	269.88020	0.26988	315.443	10.81	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	541.76690	0.54177	488.40930	0.48841	541.767	12.08	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	10.55910	0.01056	14.07720	0.01408	10.559	12.23	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.96	Call	10.07000	0.01007	13.42720	0.01343	10.070	12.26	0.00	0	3,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	636.72330	0.63672	582.20310	0.58220	636.723	12.38	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	8.32330	0.00832	11.10310	0.01110	8.323	12.38	0.00	0	20,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	7.56410	0.00756	10.09000	0.01009	7.564	12.44	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	5.14880	0.00515	6.85820	0.00686	5.149	12.68	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	4.67490	0.00467	6.22260	0.00622	4.675	12.74	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	4.45450	0.00445	5.92640	0.00593	4.454	12.77	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	3.49730	0.00350	4.64090	0.00464	3.497	12.92	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	3.17440	0.00317	4.20710	0.00421	3.174	12.98	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	0.80860	0.00081	0.95730	0.00096	0.809	14.00	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	1,129.20860	1.12921	1,072.05730	1.07206	1,129.209	14.00	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	0.59690	0.00060	0.67360	0.00067	0.597	14.54	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	0.21460	0.00021	0.19840	0.00020	0.215	16.73	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,628.61460	1.62861	1,571.29840	1.57130	1,628.615	16.73	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	0.19250	0.00019	0.17360	0.00017	0.193	17.01	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	0.13190	0.00013	0.10830	0.00011	0.132	18.04	0.00	0	15,489.00
\$ / R	On 18/06/2014	Any day expiry			10.37980	10.37980	10.43710	10.43710		9.63	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.39480	10.39480	10.45220	10.45220		9.86	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.00980	0.00001	0.00930	0.00001	0.010	16.91	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	38.21890	0.03822	46.69520	0.04670	38.219	11.72	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.39980	10.39980	10.45720	10.45720		9.83	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	445.03390	0.44503	397.20100	0.39720	445.034	11.59	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	0.41700	0.00042	0.46250	0.00046	0.417	16.90	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			10.44700	10.44700	10.50470	10.50470		10.38	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.35570	0.00036	0.29250	0.00029	0.356	17.20	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	89.01870	0.08902	103.91910	0.10392	89.019	11.82	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.44870	10.44870	10.50640	10.50640		10.40	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	446.16400	0.44616	404.27470	0.40427	446.164	11.76	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 29/07/2014	Any day expiry	12.62	Call	1.67210	0.00167	1.76410	0.00176	1.672	16.37	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			10.49020	10.49020	10.54840	10.54840		10.92	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	161.99960	0.16200	146.94580	0.14695	162.000	10.69	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	21.87890	0.02188	24.53450	0.02453	21.879	16.51	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.49930	10.49930	10.55750	10.55750		10.97	0.00	0	1,329.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	451.18040	0.45118	415.11660	0.41512	451.180	12.02	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	8.51930	0.00852	10.07090	0.01007	8.519	18.18	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.50110	10.50110	10.55940	10.55940		10.98	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	1.02750	0.00103	1.03940	0.00104	1.028	16.39	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	117.67090	0.11767	134.98970	0.13499	117.671	12.58	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.53360	10.53360	10.59220	10.59220		11.19	64,476,165.60	6,121	52,664.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	3.93470	0.00393	4.29500	0.00430	3.935	14.01	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	4.52180	0.00452	4.98150	0.00498	4.522	13.66	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	4.68310	0.00468	5.17070	0.00517	4.683	13.57	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	5.59180	0.00559	6.23770	0.00624	5.592	13.13	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	37.94760	0.03795	36.80510	0.03681	37.948	10.80	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	70.97890	0.07098	67.32570	0.06733	70.979	10.57	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	124.68800	0.12469	115.01440	0.11501	124.688	10.81	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	131.55760	0.13156	121.38550	0.12139	131.558	10.83	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	138.66660	0.13867	127.98390	0.12798	138.667	10.86	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	165.44720	0.16545	152.88910	0.15289	165.447	10.94	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	199.70010	0.19970	184.85090	0.18485	199.700	11.04	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	342.47220	0.34247	385.62510	0.38563	342.472	11.07	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	258.33490	0.25833	239.81180	0.23981	258.335	11.19	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	287.72360	0.28772	265.16930	0.26517	287.724	11.36	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	263.48130	0.26348	0.00000	0.00000	263.481	11.42	1,317,406.50	5,000	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	312.26270	0.31226	286.47740	0.28648	312.263	11.49	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Put	363.92880	0.36393	334.84750	0.33485	363.929	11.75	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	155.92820	0.15593	177.19400	0.17719	155.928	12.59	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	76.42800	0.07643	85.88530	0.08589	76.428	14.45	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	74.60210	0.07460	83.77670	0.08378	74.602	14.53	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	72.83130	0.07283	81.73260	0.08173	72.831	14.60	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	41.43450	0.04143	46.09710	0.04610	41.434	16.22	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	31.50520	0.03151	34.75970	0.03476	31.505	17.10	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	29.19750	0.02920	32.12620	0.03213	29.198	17.37	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	28.13160	0.02813	30.91110	0.03091	28.132	17.50	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	26.87540	0.02688	29.47930	0.02948	26.875	17.66	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	20.36150	0.02036	22.36450	0.02236	20.362	18.63	0.00	0	10,000.00
\$ / R	On 26/09/2014	Any day expiry			10.55350	10.55350	10.61230	10.61230		11.46	0.00	0	669.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	456.83100	0.45683	425.02870	0.42503	456.831	12.25	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	22.78960	0.02279	24.95080	0.02495	22.790	20.13	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.55890	10.55890	10.61780	10.61780		11.46	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	2.33860	0.00234	2.39960	0.00240	2.339	16.08	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	174.33490	0.17433	196.87210	0.19687	174.335	12.75	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			10.61320	10.61320	10.67260	10.67260		11.78	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	4.15640	0.00416	4.24820	0.00425	4.156	15.97	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	460.47000	0.46047	432.48970	0.43249	460.470	12.37	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	165.19010	0.16519	184.87470	0.18487	165.190	13.72	0.00	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 29/10/2014	Any day expiry	13.33	Call	41.78510	0.04179	43.40260	0.04340	41.785	21.21	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.62400	10.62400	10.68350	10.68350		11.79	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	139.77580	0.13978	129.68050	0.12968	139.776	11.14	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	92.43410	0.09243	102.90220	0.10290	92.434	15.71	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.66270	10.66270	10.72290	10.72290		11.98	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	461.61960	0.46162	437.61520	0.43762	461.620	12.41	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	55.99270	0.05599	59.47110	0.05947	55.993	22.09	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.66830	10.66830	10.72870	10.72870		12.13	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	5.74990	0.00575	5.52990	0.00553	5.750	15.65	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	210.20450	0.21020	235.29350	0.23529	210.205	13.68	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			10.69290	10.69290	10.75360	10.75360		12.16	0.00	0	1,750.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.69480	10.69480	10.75550	10.75550		12.16	88,766,840.00	8,300	44,593.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	22.07030	0.02207	21.75650	0.02176	22.070	13.16	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	39.18930	0.03919	39.77170	0.03977	39.189	12.20	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	72.62690	0.07263	72.56540	0.07257	72.627	11.52	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	88.92280	0.08892	88.58980	0.08859	88.923	11.43	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	112.21390	0.11221	111.39830	0.11140	112.214	11.33	3,254,203.10	29,000	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	135.08080	0.13508	133.69930	0.13370	135.081	11.25	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	227.48870	0.22749	218.78400	0.21878	227.489	11.57	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	236.14630	0.23615	227.02010	0.22702	236.146	11.61	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	291.92610	0.29193	280.13290	0.28013	291.926	11.81	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	317.07220	0.31707	304.10750	0.30411	317.072	11.90	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	398.95830	0.39896	382.34540	0.38235	398.958	12.16	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	474.91190	0.47491	453.46740	0.45347	474.912	12.49	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	549.21100	0.54921	524.70920	0.52471	549.211	12.79	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	598.61430	0.59861	572.22000	0.57222	598.614	12.98	0.00	0	42,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	671.80460	0.67180	642.79020	0.64279	671.805	13.25	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	747.79710	0.74780	716.28540	0.71629	747.797	13.52	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	185.39140	0.18539	208.00880	0.20801	185.391	14.37	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	122.19460	0.12219	137.15150	0.13715	122.195	15.78	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	114.11110	0.11411	127.99730	0.12800	114.111	16.03	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	99.33430	0.09933	111.21060	0.11121	99.334	16.55	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	67.71680	0.06772	73.18470	0.07318	67.717	18.80	0.00	0	47,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	67.27310	0.06727	72.58970	0.07259	67.273	19.08	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	66.22720	0.06623	71.13050	0.07113	66.227	19.95	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	66.13560	0.06614	70.99610	0.07100	66.136	20.05	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	27.57420	0.02757	32.76930	0.03277	27.574	23.12	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.70050	10.70050	10.76130	10.76130		12.15	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	461.45420	0.46145	440.97480	0.44097	461.454	12.43	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	67.03630	0.06704	71.12610	0.07113	67.036	22.59	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.71560	10.71560	10.77670	10.77670		12.16	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	6.76060	0.00676	6.46970	0.00647	6.761	15.32	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	259.09650	0.25910	290.65330	0.29065	259.097	13.48	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.78380	10.78380	10.84580	10.84580		12.42	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	7.74900	0.00775	7.93390	0.00793	7.749	14.81	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	459.17320	0.45917	446.50530	0.44651	459.173	12.42	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	316.10520	0.31611	354.17650	0.35418	316.105	13.43	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	78.09820	0.07810	87.03790	0.08704	78.098	22.87	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 25/02/2015	Any day expiry		10.83780	10.83780	10.90060	10.90060		12.58	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	459.71590	0.45972	450.65260	0.45065	459.716	12.48	0.00	0	300.00	
\$ / R	14.50	Call	Any day expiry	82.55510	0.08256	90.44300	0.09044	82.555	22.62	0.00	0	300.00	
\$ / R		On 16/03/2015	Foreign Exchange Future		10.87640	10.87640	10.93950	10.93950		12.73	0.00	0	6,550.00
\$ / R	10.10	Put	Foreign Exchange Future	163.64960	0.16365	167.98240	0.16798	163.650	11.71	0.00	0	46,165.00	
\$ / R	10.90	Put	Foreign Exchange Future	518.84780	0.51885	509.59740	0.50960	518.848	12.73	0.00	0	46,165.00	
\$ / R	14.20	Call	Foreign Exchange Future	115.82930	0.11583	128.56480	0.12856	115.829	22.38	0.00	0	46,165.00	
\$ / R		On 27/03/2015	Any day expiry		10.89870	10.89870	10.96210	10.96210		12.77	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	460.24820	0.46025	454.29870	0.45430	460.248	12.58	0.00	0	300.00	
\$ / R	14.85	Call	Any day expiry	79.06390	0.07906	92.04200	0.09204	79.064	22.26	0.00	0	300.00	
\$ / R		On 28/04/2015	Any day expiry		10.96360	10.96360	11.02770	11.02770		13.02	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	458.86520	0.45887	455.80190	0.45580	458.865	12.63	0.00	0	300.00	
\$ / R	15.15	Call	Any day expiry	85.64500	0.08565	96.04640	0.09605	85.645	22.29	0.00	0	300.00	
\$ / R		On 27/05/2015	Any day expiry		11.02370	11.02370	11.08810	11.08810		13.11	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	459.90740	0.45991	458.65950	0.45866	459.907	12.74	0.00	0	300.00	
\$ / R	15.48	Call	Any day expiry	82.51580	0.08252	97.39190	0.09739	82.516	21.99	0.00	0	300.00	
\$ / R		On 12/06/2015	Foreign Exchange Future		11.06430	11.06430	11.12850	11.12850		13.27	0.00	0	0.00
\$ / R		On 26/06/2015	Any day expiry		11.08780	11.08780	11.15200	11.15200		13.41	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	460.58120	0.46058	461.87030	0.46187	460.581	12.85	0.00	0	300.00	
\$ / R	15.88	Call	Any day expiry	81.77890	0.08178	90.03410	0.09003	81.779	22.00	0.00	0	300.00	
\$ / R		On 29/07/2015	Any day expiry		11.15830	11.15830	11.22220	11.22220		13.59	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	460.88370	0.46088	463.14920	0.46315	460.884	12.95	0.00	0	300.00	
\$ / R	16.15	Call	Any day expiry	82.92450	0.08292	97.67600	0.09768	82.925	21.66	0.00	0	300.00	
\$ / R		On 27/08/2015	Any day expiry		11.22020	11.22020	11.28390	11.28390		13.74	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	460.25160	0.46025	464.12190	0.46412	460.252	13.02	0.00	0	300.00	
\$ / R	16.50	Call	Any day expiry	80.05890	0.08006	94.45080	0.09445	80.059	21.46	0.00	0	300.00	
\$ / R		On 28/09/2015	Any day expiry		11.28860	11.28860	11.35200	11.35200		13.95	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	457.81700	0.45782	464.32980	0.46433	457.817	13.05	0.00	0	300.00	
\$ / R	16.80	Call	Any day expiry	85.07340	0.08507	95.44500	0.09544	85.073	21.50	0.00	0	300.00	
\$ / R		On 28/10/2015	Any day expiry		11.35270	11.35270	11.41590	11.41590		14.07	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	456.29510	0.45630	466.35510	0.46636	456.295	13.09	0.00	0	300.00	
\$ / R	16.98	Call	Any day expiry	90.34540	0.09035	99.77920	0.09978	90.345	21.33	0.00	0	300.00	
\$ / R		On 25/11/2015	Any day expiry		11.41250	11.41250	11.47550	11.47550		14.16	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	456.29380	0.45629	468.36970	0.46837	456.294	13.15	0.00	0	300.00	
\$ / R	17.45	Call	Any day expiry	80.93340	0.08093	95.32900	0.09533	80.933	21.11	0.00	0	300.00	
\$ / R		On 21/12/2015	Any day expiry		11.46800	11.46800	11.53080	11.53080		14.32	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	456.60770	0.45661	467.33890	0.46734	456.608	13.22	0.00	0	300.00	
\$ / R	17.87	Call	Any day expiry	78.85710	0.07886	88.92020	0.08892	78.857	21.20	0.00	0	300.00	
\$ / R MAXI		On 13/06/2014	Foreign Exchange Future		10.37160	10.37160	10.42890	10.42890		9.55	7,239,376.80	698	1,521.00
\$ / R MAXI	10.93	Put	Foreign Exchange Future	57,000.72520	0.57001	51,639.09730	0.51639	57,000.725	12.17	0.00	0	250.00	
\$ / R MAXI		On 15/09/2014	Foreign Exchange Future		10.53360	10.53360	10.59220	10.59220		11.19	105,336.00	10	88.00
\$ / R MAXI		On 12/12/2014	Foreign Exchange Future		10.69480	10.69480	10.75550	10.75550		12.16	0.00	0	31.00
£ / R		On 13/06/2014	Foreign Exchange Future		17.45680	17.45680	17.59930	17.59930		9.57	9,129,906.40	523	37,203.00
£ / R	15.00	Put	Foreign Exchange Future	0.22030	0.00022	0.19600	0.00020	0.220	16.85	0.00	0	1,123.00	
£ / R	16.50	Put	Foreign Exchange Future	10.30990	0.01031	7.06630	0.00707	10.310	11.38	0.00	0	1,123.00	
£ / R	16.65	Put	Foreign Exchange Future	16.44560	0.01645	10.11920	0.01012	16.446	10.93	0.00	0	18,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	16.79	Put	26.99800	0.02700	16.92200	0.01692	26.998	10.69	0.00	0	6,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	36.62370	0.03662	23.25600	0.02326	36.624	10.54	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	98.52650	0.09853	66.01780	0.06602	98.526	10.00	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.55	Call	154.81200	0.15481	223.01560	0.22302	154.812	9.73	0.00	0	1,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	502.50980	0.50251	393.16150	0.39316	502.510	10.26	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.31	Call	16.61320	0.01661	27.30350	0.02730	16.613	10.91	0.00	0	3,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	1,005.51740	1.00552	868.06660	0.86807	1,005.517	11.49	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	1.46380	0.00146	2.06950	0.00207	1.464	15.31	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	0.81420	0.00081	1.15740	0.00116	0.814	15.81	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.71560	17.71560	17.86080	17.86080		11.37	442,890.00	25	7,176.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.97080	17.97080	18.11900	18.11900		12.42	0.00	0	7,006.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	1,020.66730	1.02067	939.67860	0.93968	1,020.667	13.06	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.09490	18.09490	18.24540	18.24540		12.81	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	847.64260	0.84764	784.01120	0.78401	847.643	12.95	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	1,027.88540	1.02789	955.40120	0.95540	1,027.885	13.27	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,116.43500	1.11644	1,039.99690	1.04000	1,116.435	13.42	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	164.75610	0.16476	192.27710	0.19228	164.756	15.87	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	117.19130	0.11719	137.77090	0.13777	117.191	16.41	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	116.01220	0.11601	136.41320	0.13641	116.012	16.43	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.25130	18.25130	18.40330	18.40330		13.11	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10145	0.10145	0.10214	0.10214		10.57	2,536.15	25	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10310	0.10310	0.10381	0.10381		13.15	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10662	0.10662	0.10738	0.10738		14.07	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.21460	14.21460	14.34760	14.34760		8.95	174,242,566.80	12,258	77,501.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	30.06860	0.03007	15.29720	0.01530	30.069	9.69	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	37.39070	0.03739	19.75070	0.01975	37.391	9.60	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	118.99160	0.11899	75.27720	0.07528	118.992	9.04	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	263.84630	0.26385	181.31780	0.18132	263.846	9.24	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	65.04900	0.06505	109.62010	0.10962	65.049	9.31	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	647.22910	0.64723	527.33260	0.52733	647.229	9.90	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	15.07	Call	5.68330	0.00568	10.13760	0.01014	5.683	10.80	0.00	0	3,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	0.23990	0.00024	0.36960	0.00037	0.240	15.84	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	0.21460	0.00021	0.33300	0.00033	0.215	16.00	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.43610	14.43610	14.57110	14.57110		10.76	880,602.10	61	12,144.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	292.85160	0.29285	238.77390	0.23877	292.852	10.64	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	307.39350	0.30739	251.56310	0.25156	307.393	10.66	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	36.06110	0.03606	45.71350	0.04571	36.061	14.02	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.65780	14.65780	14.79520	14.79520		11.72	19,788,030.00	1,350	7,748.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	104.78680	0.10479	86.73260	0.08673	104.787	11.09	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	149.40940	0.14941	171.87340	0.17187	149.409	14.34	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.90820	14.90820	15.04870	15.04870		12.38	0.00	0	100.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL12	On 07/08/2014	Index Future			503.97900	503.97900	501.84100	501.84100			0.00	0	0.00
AL12	On 06/11/2014	Index Future			511.64600	511.64600	509.48000	509.48000			0.00	0	0.00

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 05/02/2015	Index Future			519.72300		519.72300		517.52800	517.52800			0.00	0	0.00
AL37	On 07/08/2014	Index Future			426.12500		426.12500		424.55400	424.55400			0.00	0	0.00
AL37	On 06/11/2014	Index Future			432.60700		432.60700		431.01700	431.01700			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			504.58700		504.58700		502.09000	502.09000			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			512.26300		512.26300		509.73400	509.73400			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			458.07600		458.07600		456.33900	456.33900			9,161,520.00	2	678.00
ALBI	On 06/11/2014	Index Future			465.04400		465.04400		463.28600	463.28600			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			472.38600		472.38600		470.60300	470.60300			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.69540		9.69540		9.74570	9.74570		9.17	678,678.00	70	10,796.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	5.15890		0.00516		2.41590	0.00242	5.159	10.52	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	101.14290		0.10114		125.03760	0.12504	101.143	9.17	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	0.87650		0.00088		0.63100	0.00063	0.877	13.67	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.77980		9.77980		9.83160	9.83160		10.89	0.00	0	9,730.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.86920		9.86920		9.92260	9.92260		11.70	0.00	0	600.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	172.30950		0.17231		160.74210	0.16074	172.310	11.62	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	279.44340		0.27944		304.18370	0.30418	279.443	11.95	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	115.15210		0.11515		126.40980	0.12641	115.152	13.23	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.97070		9.97070		10.02580	10.02580		12.02	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.50610		9.50610		9.56490	9.56490		7.84	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.63150		9.63150		9.69120	9.69120		10.02	0.00	0	100.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			34.01760		34.01760		13.94920	13.94920			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			553.62200		553.62200		589.85590	589.85590			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			621.24890		621.24890		660.23540	660.23540			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			224.26340		224.26340		-136.27690	-136.27690			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			508.99940		508.99940		544.68410	544.68410			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			69.34250		69.34250		79.26310	79.26310			0.00	0	5,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future			11.65940		11.65940		11.74650	11.74650		9.32	0.00	0	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future			11.85220		11.85220		11.94110	11.94110		11.05	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.26460		12.26460		12.35980	12.35980		12.76	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.66010		1.66010		1.66930	1.66930		9.41	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.68060		1.68060		1.69000	1.69000		11.29	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			120.05507		120.05507		120.05507	120.05507			0.00	0	0.00
EL28	On 07/08/2014	Bond Future			121.87070		121.87070		121.83964	121.83964			0.00	0	0.00
EL28	On 06/11/2014	Bond Future			122.25924		122.25924		122.22908	122.22908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.44500		84.04682		9.44500	84.04682			0.00	0	0.00
ES33	On 07/08/2014	Bond Future	9.49921		85.57596		9.53632	85.29643			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future	9.59074		83.09373		9.62891	82.81084			0.00	0	0.00
ES33	On 05/02/2015	Bond Future	9.68134		84.40710		9.72064	84.12050			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 07/08/2014	GOVI	456.52000		456.52000		454.81600	454.81600			0.00	0	504.00
GOVI	On 06/11/2014	GOVI	463.46500		463.46500		461.74000	461.74000			0.00	0	28.00
GOVI	On 05/02/2015	GOVI	470.78200		470.78200		469.03300	469.03300			0.00	0	0.00
I2025	On 08/05/2014	Bond Future	114.97024		114.97024		114.97024	114.97024			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	115.96832		115.96832		115.93969	115.93969			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.74805		117.74805		117.72017	117.72017			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		117.46003	117.46003			0.00	0	0.00
I2038	On 07/08/2014	Bond Future	119.28991		119.28991		119.25930	119.25930			8,469,583.61	71	334.00
I2038	On 06/11/2014	Bond Future	121.12055		121.12055		121.09077	121.09077			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		116.50754	116.50754			0.00	0	0.00
I2046	On 07/08/2014	Bond Future	118.26998		118.26998		118.23959	118.23959			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future	118.73904		118.73904		118.70959	118.70959			0.00	0	0.00
I2050	On 08/05/2014	Bond Future	124.91751		124.91751		124.91751	124.91751			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	126.02071		126.02071		125.98798	125.98798			0.00	0	1,300.00
I2050	On 06/11/2014	Bond Future	127.95462		127.95462		127.92266	127.92266			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 07/08/2014	Index Future	213.10700		213.10700		212.20300	212.20300			0.00	0	1,268.00
IGOV	On 06/11/2014	Index Future	216.37500		216.37500		215.45900	215.45900			0.00	0	86.00
IGOV	On 05/02/2015	Index Future	219.81600		219.81600		218.88700	218.88700			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	577.83000		577.83000		577.68300	577.68300			0.00	0	210.00
ILBI	On 06/11/2014	Index Future	586.70700		586.70700		586.56000	586.56000			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate	140.90855		140.90855		140.87570	140.87570			0.00	0	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	5.80000	94.20000		5.80000	94.20000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.93000	94.07000		5.96000	94.04000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	5.97000	94.03000		5.98000	94.02000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014		Jibar Tradeable Future	6.14000	93.86000		6.18000	93.82000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.19000	93.81000		6.24000	93.76000			0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.32000	93.68000		6.36000	93.64000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.52000	93.48000		6.57000	93.43000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.79000	93.21000		6.82000	93.18000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.95000	93.05000		6.98000	93.02000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.12000	92.88000		7.13000	92.87000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.27000	92.73000		7.28000	92.72000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.41000	92.59000		7.42000	92.58000			0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	8.94880	8.94880		8.96690	8.96690		6.58	0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.02730	9.02730		9.04690	9.04690		8.31	0.00	0	0.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.37050	1.37050		1.37580	1.37580			0.00	0	675.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.37050	1.37050		1.37560	1.37560			0.00	0	125.00
R / ¥EN	On 13/06/2014		Foreign Exchange Future	9.90220	9.90220	0.10097	9.83660	9.83660		10.71	0.00	0	0.00
R157	On 08/05/2014		Bond Future	6.57000	110.89103		6.57000	110.89103		1.47	0.00	0	0.00
R157	On 07/08/2014		Bond Future	6.70108	112.53448		6.76467	112.46500		1.17	0.00	0	8,548.00
R157	On 06/11/2014		Bond Future	6.87628	107.43475		6.95863	107.36534		1.08	0.00	0	0.00
R157	On 05/02/2015		Bond Future	7.11761	109.13351		7.23548	109.06394		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		8.18000	122.14672		10.69	0.00	0	0.00
R186	On 07/08/2014		Bond Future	8.15663	119.50328		8.22995	118.87226		11.34	23,900,656.00	200	49,290.00
R186	On 07/08/2014	8.25	Call	3,015.47000	3.01547		2,689.26000	2.68926	3,015.470	11.25	0.00	0	1,200.00
R186	On 07/08/2014	8.70	Put	926.23000	0.92623		1,095.01000	1.09501	926.230	11.44	0.00	0	1,000.00
R186	On 07/08/2014	8.92	Put	570.09000	0.57009		687.55000	0.68755	570.090	11.54	0.00	0	840.00
R186	On 07/08/2014	9.20	Put	291.20000	0.29120		360.49000	0.36049	291.200	11.68	0.00	0	2,100.00
R186	On 06/11/2014		Bond Future	8.22485	121.32317		8.30069	120.68378		11.15	0.00	0	0.00
R186	On 06/11/2014	9.17	Put	1,073.99000	1.07399		1,212.21000	1.21221	1,073.990	11.36	0.00	0	2,010.00
R186	On 05/02/2015		Bond Future	8.28887	117.94449		8.36736	117.29608		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R197	On 08/05/2014	Bond Future		283.05215	283.05215		283.05215	283.05215			0.00	0	0.00
R197	On 07/08/2014	Bond Future		281.50376	281.50376		281.43301	281.43301			0.00	0	1,244.00
R197	On 06/11/2014	Bond Future		285.82342	285.82342		285.75436	285.75436			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		6.12000	104.97077		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future		6.24204	102.08794		6.33549	102.05446		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		224.52251	224.52251		10.29	0.00	0	0.00
R202	On 07/08/2014	Bond Future		224.99178	224.99178		224.93413	224.93413		10.28	0.00	0	44,590.00
R202	On 06/11/2014	Bond Future		228.44407	228.44407		228.38818	228.38818			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		8.05000	99.67432		9.35	0.00	0	0.00
R2023	On 07/08/2014	Bond Future		8.01862	101.82802		8.10276	101.32137		9.36	0.00	0	12,377.00
R2023	On 06/11/2014	Bond Future		8.09656	99.45754		8.18409	98.94424		9.57	0.00	0	0.00
R2023	On 05/02/2015	Bond Future		8.17192	101.02919		8.26315	100.50865		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		7.34000	103.95910		4.17	0.00	0	0.00
R203	On 07/08/2014	Bond Future		7.34148	105.82474		7.45176	105.52035		3.59	0.00	0	24,254.00
R203	On 07/08/2014	Bond Future	6.84	Call	222.24000	0.22224	165.35000	0.16535	222.240	3.46	0.00	0	46.00
R203	On 06/11/2014	Bond Future		7.46034	103.27228		7.58120	102.96434		3.61	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	399.97000	0.39997	326.13000	0.32613	399.970	3.47	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	502.66000	0.50266	414.43000	0.41443	502.660	3.47	0.00	0	14.00
R203	On 05/02/2015	Bond Future		7.58291	104.90445		7.71664	104.59254		3.50	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,365.72000	1.36572	1,206.46000	1.20646	1,365.720	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		8.67500	96.50027			0.00	0	0.00
R2030	On 07/08/2014	Bond Future		8.71825	94.21819		8.76043	93.87993			0.00	0	4,308.00
R2030	On 06/11/2014	Bond Future		8.79044	95.65369		8.83382	95.31127			0.00	0	0.00
R2030	On 05/02/2015	Bond Future		8.86029	93.15831		8.90497	92.81125			0.00	0	0.00
R2037	On 08/05/2014	Bond Future		8.86000	98.87605		8.86000	98.87605			0.00	0	0.00
R2037	On 07/08/2014	Bond Future		8.91332	96.28812		8.93477	96.08828			0.00	0	10,102.00
R2037	On 06/11/2014	Bond Future		8.98160	97.75518		9.00356	97.55337			0.00	0	0.00
R2037	On 05/02/2015	Bond Future		9.04770	95.04260		9.07023	94.83837			0.00	0	0.00
R204	On 08/05/2014	Bond Future		7.55000	104.85435		7.55000	104.85435		5.48	0.00	0	0.00
R204	On 07/08/2014	Bond Future		7.54127	102.79888		7.64919	102.40099		5.26	0.00	0	26,132.00
R204	On 07/08/2014	Bond Future	7.78	Put	653.79000	0.65379	815.58000	0.81558	653.790	5.22	0.00	0	530.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 06/11/2014	Bond Future			7.63942		104.36431		7.75484	103.96145		5.02	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	918.34000		0.91834	1,076.56000	1.07656		918.340	5.02	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.73413		101.97844		7.85809	101.57010		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		8.93500	99.77394			0.00	0	0.00
R2048	On 07/08/2014	Bond Future			8.96001		101.69425		9.01221	101.15589			0.00	0	14,129.00
R2048	On 06/11/2014	Bond Future			9.02651		98.81586		9.08012	98.27040			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			9.09113		100.37752		9.14624	99.82428			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		7.73000	100.17608		6.62	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.71353		98.51956		7.79914	98.15126		6.71	0.00	0	34,069.00
R207	On 06/11/2014	Bond Future			7.80053		100.02016		7.89089	99.64732		6.47	0.00	0	0.00
R207	On 05/02/2015	Bond Future			7.88516		97.95938		7.98088	97.58148		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		7.88500	94.84042		7.94	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.84127		96.89662		7.93646	96.42948		7.87	0.00	0	11,985.00
R208	On 07/08/2014	Bond Future	8.28	Put	637.48000		0.63748	783.26000	0.78326		637.480	7.88	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.92376		94.97349		8.02350	94.50017		7.82	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	963.94000		0.96394	1,113.55000	1.11355		963.940	7.82	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.00231		96.47448		8.10699	95.99454		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
R209	On 08/05/2014	Bond Future			8.77500		76.34137		8.77500	76.34137		16.46	0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.80426		77.76179		8.84096	77.47833		16.70	0.00	0	24,171.00
R209	On 06/11/2014	Bond Future			8.86858		75.79911		8.90621	75.51207		17.17	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.95	Call	3,881.57000		3.88157	3,735.22000	3.73522		3,881.570	17.00	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,080.16000		4.08016	3,928.97000	3.92897		4,080.160	17.03	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	4,283.45000		4.28345	4,127.47000	4.12747		4,283.450	17.06	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.58	Put	1,540.77000		1.54077	1,625.59000	1.62559		1,540.770	17.40	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	951.58000		0.95158	1,010.89000	1.01089		951.580	17.66	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	889.55000		0.88955	945.88000	0.94588		889.550	17.69	0.00	0	1,640.00

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 06/11/2014	Bond Future	10.05	Put	831.15000	0.83115	884.62000	0.88462	831.150	17.72	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.92969	76.99722	8.96828	76.70633		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	166.69688	166.69688			0.00	0	0.00
R210	On 07/08/2014	Bond Future			169.21570	169.21570	169.17326	169.17326			0.00	0	618.00
R210	On 06/11/2014	Bond Future			169.77245	169.77245	169.73125	169.73125			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	128.10344	128.10344			0.00	0	0.00
R211	On 07/08/2014	Bond Future			128.68288	128.68288	128.65332	128.65332			0.00	0	390.00
R211	On 06/11/2014	Bond Future			130.65774	130.65774	130.62911	130.62911			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	133.49629	133.49629			0.00	0	0.00
R212	On 07/08/2014	Bond Future			133.93045	133.93045	133.89739	133.89739			0.00	0	21,797.00
R212	On 06/11/2014	Bond Future			135.98595	135.98595	135.95369	135.95369			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	8.67000	86.75698		14.30	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.70473	88.32754	8.74672	88.00333		14.56	0.00	0	24,405.00
R213	On 06/11/2014	Bond Future			8.77551	86.13097	8.81865	85.80275		15.08	0.00	0	0.00
R213	On 05/02/2015	Bond Future			8.84420	87.49207	8.88857	87.15945		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	8.86500	77.22196		16.86	0.00	0	0.00
R214	On 07/08/2014	Bond Future			8.89304	78.66904	8.92460	78.41465		17.21	0.00	0	5,228.00
R214	On 06/11/2014	Bond Future			8.95750	76.57842	8.98984	76.32096		17.88	0.00	0	0.00
R214	On 05/02/2015	Bond Future			9.01997	77.78861	9.05314	77.52776		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			20,395.14000	20,395.14000	20,547.86000	20,547.86000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			4.97590	4.97590	4.97310	4.97310		8.01	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future			4.93690	4.93690	4.92960	4.92960		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
Total for Derivatives :										1,086,600,660.91	154,102	3 338 230.00
<u>i-Bonds</u>												
AA02	On 28/03/2016	Spot Bond	0.00000	100.83203	0.00000	100.81505				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.07500	102.65539	7.12500	102.58812			123,105,000,000,000.00	17,400,000,000	5,800,000,000.00	
AA04	On 22/03/2017	Spot Bond	0.00000	101.02889	0.00000	101.00940				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.62000	103.89809	8.72000	103.47900			86,200,000,000,000.00	10,000,000,000	5,000,000,000.00	
AA06	On 15/04/2021	Spot Bond	0.00000	100.60914	0.00000	100.58986				0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.22000	102.14716	9.31000	101.66635				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	99.80969	0.00000	99.78950				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	99.89842	0.00000	99.87797				0.00	0	9,220,000,000.00
AB013	On 21/11/2018	Spot Bond	9.48500	95.59948	9.58500	95.22491				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.37500	101.68244	7.42500	101.62090				0.00	0	220,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.23329	0.00000	100.21301				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.81500	104.10621	8.91500	103.81994				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.51000	134.92010	1.51000	134.86559			9,060,000,000,000.00	6,000,000,000	7,710,000,000.00	
ABCP13	On 07/12/2023	Spot Bond	2.29500	269.67952	2.29500	269.56476				0.00	0	1,130,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	99.80378	0.00000	99.78383				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.57961	0.00000	101.56093				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	101.17720	0.00000	101.15745				0.00	0	1,200,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	101.22624	0.00000	101.20566				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	101.25879	0.00000	101.23766				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.75174	0.00000	100.73398				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.66518	0.00000	100.64736				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.68277	0.00000	100.66448				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL10A	On 15/03/2015	Spot Bond	7.83500	104.80870		7.88500	104.74612			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	101.96488		0.00000	101.94204			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.81500	101.78611		7.87000	101.74452			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	101.35028		0.00000	101.33014			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	101.80474		0.00000	101.78276			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.78665		0.00000	100.76445			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.64710		0.00000	100.62599			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.84201		0.00000	100.81937			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	101.09462		0.00000	101.07348			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	101.22633		0.00000	101.20307			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	101.72530		0.00000	101.70269			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	101.37818		0.00000	101.35153			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.99500	127.15088		2.99500	127.09447			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.26000	114.86878		4.26000	114.81388			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.01000	101.28713		5.01000	101.23655			0.00	0	3,180,000,000.00
ABLI06	On 19/07/2020	Spot Bond	5.89000	105.01958		5.89000	104.96465			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.21500	113.24395		11.31500	113.01236			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	101.04632		0.00000	101.01387			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	101.21719		0.00000	101.19065			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	101.28044		0.00000	101.25252			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	101.34150		0.00000	101.31223			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.76000	110.91303		4.76000	110.85845			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	63.49961		100.00000	63.34579			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN05	On 18/04/2021	Spot Bond	2.03500	166.87176		2.03500	166.80197			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	159.14374		2.76000	159.07400			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.06500	171.24448		2.06500	171.17267			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.84000	178.44858		1.84000	178.37491			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.21125	74.63754		8.31125	74.36615			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.21125	74.63754		8.31125	74.36615			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	101.08940		0.00000	101.06875			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	92.94000		0.00000	92.94000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	91.83000		0.00000	91.83000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	92.48000		0.00000	92.48000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	88.32000		0.00000	88.32000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	87.77000		0.00000	87.77000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.72410		0.00000	100.70619			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.61019		0.00000	100.59148			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	87.30000		0.00000	87.30000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.35500	104.30001		7.41000	104.24720			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	88.10000		0.00000	88.10000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	90.53000		0.00000	90.53000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	88.35000		0.00000	88.35000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.93249		0.00000	100.91428			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.36500	109.89514		7.41500	109.80758			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.62090		0.00000	100.60072			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN59	On 20/07/2016	Spot Bond	0.00000		85.24000	0.00000	85.24000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		85.00000	0.00000	85.00000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.51000		105.59279	2.51000	105.54721				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.53000		153.12826	2.53000	153.06219				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.44000		206.11974	2.44000	206.03123				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		84.40000	0.00000	84.40000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.54500		91.07933	9.62500	90.62106				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	94.12000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		98.13000	0.00000	98.13000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		103.09106	0.00000	103.03117				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		90.33000	0.00000	90.33000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		99.83500	0.00000	99.69000				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		112.42500	0.00000	112.37000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.54000		111.14467	9.61000	110.58609				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		110.32500	0.00000	110.25000				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.48500		111.56379	9.55500	111.00230				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.92500		89.83602	9.01500	89.39220				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.16000	0.00000	100.16000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		98.67000	0.00000	98.67000				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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.58000	110.84132	9.65000	110.28483				0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	88.35000	0.00000	88.35000				0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	101.36941	0.00000	101.34781				0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.33025	0.00000	100.31089				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.41500	106.30891	8.51500	105.95371				0.00	0	1,060,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.93000	103.47135	9.02000	102.98413			8,930,000,000,000.00	1,000,000,000	500,000,000.00	
ABS5	On 01/05/2015	Spot Bond	7.02500	101.49608	7.07500	101.43087			1,475,250,000,000.00	210,000,000	1,462,000,000.00	
ABS6	On 01/06/2020	Spot Bond	8.94500	100.31140	9.02500	99.92845			0.00	0	10,000,000.00	
ABS7	On 11/09/2026	Spot Bond	9.78000	94.62380	9.85000	94.12986			21,516,000,000,000.00	2,200,000,000	2,010,000,000.00	
ABS9	On 17/03/2016	Spot Bond	7.72500	104.27599	7.77500	104.16867			772,500,000,000.00	100,000,000	3,050,000,000.00	
ABS11	On 11/06/2014	Spot Bond	2.21000	131.38814	2.21000	131.33252			7,359,300,000,000.00	3,330,000,000	3,030,000,000.00	
ABS12	On 07/12/2023	Spot Bond	2.10500	273.60479	2.10500	273.48977			0.00	0	0.00	
ABS13	On 31/01/2017	Spot Bond	1.45000	126.67613	1.45000	126.62511			0.00	0	0.00	
ABS14	On 31/01/2022	Spot Bond	2.04000	129.25068	2.04000	129.19653			0.00	0	0.00	
ACL01U	On 30/06/2015	Spot Bond	100.00000	44.65823	100.00000	44.54886			0.00	0	0.00	
ACL028	On 15/09/2015	Spot Bond	11.52500	104.60753	11.57500	104.51426			0.00	0	0.00	
ACL029	On 20/08/2015	Spot Bond	0.00000	99.89799	0.00000	99.87239			0.00	0	0.00	
ACL02U	On 20/03/2018	Spot Bond	100.00000	4.04010	100.00000	4.03031			0.00	0	0.00	
ACL033	On 20/08/2015	Spot Bond	0.00000	99.89531	0.00000	99.86903			0.00	0	0.00	
ACL036	On 20/08/2015	Spot Bond	0.00000	99.85730	0.00000	99.82160			0.00	0	0.00	
ACL03U	On 20/03/2016	Spot Bond	100.00000	24.08086	100.00000	24.02252			0.00	0	0.00	
ACL042	On 20/08/2015	Spot Bond	0.00000	99.90068	0.00000	99.87574			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL047		On 22/10/2018	Spot Bond		11.00000	62.94549	11.00000	62.92750			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond		100.00000	15.41175	100.00000	15.37441			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	101.29129	0.00000	101.26848			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond		0.00000	101.41972	0.00000	101.39464			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond		0.00000	101.23399	0.00000	101.21221			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond		0.00000	101.27271	0.00000	101.25024			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond		0.00000	101.28974	0.00000	101.26696			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond		0.00000	102.35929	0.00000	102.33775			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond		0.00000	102.35929	0.00000	102.33775			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond		0.00000	102.37332	0.00000	102.35164			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond		0.00000	101.20304	0.00000	101.18181			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond		0.00000	102.37332	0.00000	102.35164			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond		0.00000	102.34525	0.00000	102.32384			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond		0.00000	89.12145	0.00000	89.10279			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond		0.00000	101.18128	0.00000	101.16044			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond		0.00000	101.06102	0.00000	101.04014			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond		0.00000	101.24952	0.00000	101.22746			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond		0.00000	101.28799	0.00000	101.26525			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond		0.00000	101.30344	0.00000	101.28042			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond		0.00000	101.27249	0.00000	101.25003			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL100	On 20/12/2017	Spot Bond	0.00000	101.20305	0.00000	101.18182				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.40000	104.12968	9.48000	103.75350				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.37028	0.00000	100.34937				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.06204	0.00000	101.04052				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	82.78933	0.00000	82.76927				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	157.63999	0.00000	158.52930				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	157.66589	0.00000	158.55487				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	101.23392	0.00000	101.21214				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	99.94425	0.00000	99.92554				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	99.94425	0.00000	99.92554				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	101.57403	0.00000	101.55419				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	101.19520	0.00000	101.17411				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	101.18591	0.00000	101.16498				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	102.27359	0.00000	102.25111				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	101.55315	0.00000	101.53177				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	102.27239	0.00000	102.24993				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	102.34163	0.00000	102.31967				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	102.94288	0.00000	102.92225				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	101.24194	0.00000	101.22105				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	103.30657	0.00000	103.28511				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	101.09508	0.00000	101.07406				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	101.23859	0.00000	101.21672				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	101.21401	0.00000	101.19258				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL153		On 20/03/2015	Spot Bond	0.00000	101.09005		0.00000	101.07082			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	101.06367		0.00000	101.04491			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	101.11487		0.00000	101.09521			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	101.21091		0.00000	101.18954			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	101.15666		0.00000	101.13625			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	101.09470		0.00000	101.07540			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	101.11177		0.00000	101.09216			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.55734		10.23000	101.52981			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	101.12865		0.00000	101.10873			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	101.10246		0.00000	101.08301			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	115.53901		0.00000	115.18051			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.56000	104.89050		9.66000	104.46575			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	101.20619		0.00000	101.18490			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	112.75418		1.75000	112.70784			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	101.11021		0.00000	101.09063			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	101.11313		0.00000	101.09349			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	101.18258		0.00000	101.16208			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	101.22104		0.00000	101.19986			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	101.14410		0.00000	101.12430			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	101.21335		0.00000	101.19231			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.83800		0.00000	101.81853			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	103.30187		0.00000	103.28014			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	103.18526		0.00000	103.16490			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL183	On 20/06/2019	Spot Bond	0.00000	101.22873	0.00000	101.20741				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	102.47031	0.00000	102.45053				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	101.21335	0.00000	101.19231				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	101.17901	0.00000	101.15820				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	101.24468	0.00000	101.22271				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	101.26480	0.00000	101.24248				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	101.10230	0.00000	101.08285				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	101.12556	0.00000	101.10571				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	101.26954	0.00000	101.24712				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	101.25641	0.00000	101.23459				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	101.34400	0.00000	101.32060				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	101.19028	0.00000	101.16965				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	101.33171	0.00000	101.30854				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	103.74216	0.00000	103.72127				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	101.34400	0.00000	101.32060				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	92.83160	0.00000	92.81324				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	101.28255	0.00000	101.26025				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	101.28255	0.00000	101.26025				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	114.96603	0.00000	115.63858				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	116.60620	0.00000	117.28827				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	101.11331	0.00000	101.09405				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	101.10252	0.00000	101.08346				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	99.93027	0.00000	99.91271				0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	101.13179	0.00000	101.11219				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL213	On 20/06/2018	Spot Bond	0.00000	101.13640	0.00000	101.11674				0.00	0	600,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	101.18258	0.00000	101.16208				0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	101.11484	0.00000	101.09556				0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	101.11331	0.00000	101.09405				0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	101.22001	0.00000	101.19848				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	102.11528	0.00000	102.09209				0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.34780	0.00000	100.32694				0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond	0.00000	101.30521	0.00000	101.28889				0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	101.32055	0.00000	101.30404				0.00	0	0.00
ADCP1U	On 03/07/2014	Spot Bond	100.00000	92.12273	100.00000	91.90021				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	10.68371	100.00000	10.65696				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	99.90215	0.00000	101.59368				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	99.89189	0.00000	101.76380				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	99.88506	0.00000	101.87720				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.47885	0.00000	100.45958				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.52756	0.00000	100.50626				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.59242	0.00000	100.56841				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.45788	0.00000	100.43992				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.15000	97.73290	8.25000	97.53983				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.59280	0.00000	100.56915				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.69129	0.00000	100.66349				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.54000	101.58123	8.64000	101.16910				0.00	0	51,100,000.00
AIR02	On 30/04/2023	Spot Bond	9.18000	115.54403	9.25000	115.05390				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR02U	On 05/10/2014	Spot Bond	100.00000	90.01636	100.00000	89.79946				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.21500	108.08350	7.26500	107.97544				0.00	0	4,717,500,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	85.72389	100.00000	85.52726				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.11546	100.00000	12.08865				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.78000	157.67344	2.78000	157.60434				0.00	0	440,000,000.00
ANG010	On 09/12/2016	Spot Bond	0.00000	101.36043	0.00000	101.34015				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	101.23282	0.00000	101.21523				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.61889	0.00000	100.60204				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	101.18837	0.00000	101.17097				0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	102.09326	0.00000	102.06541				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	101.03626	0.00000	101.01835				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	101.16429	0.00000	101.14449				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	101.35826	0.00000	101.33172				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	101.05928	0.00000	101.03439				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	99.07000	0.00000	99.07000				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	101.22035	0.00000	101.20068				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	101.03626	0.00000	101.01838				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAR003	On 20/03/2016	Spot Bond	0.00000	101.02084	0.00000	101.00324				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.94588	0.00000	100.92609				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.03000	103.91896	9.13000	103.53319				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.10913	0.00000	101.09199				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	101.47609	0.00000	101.45705				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.82643	0.00000	100.80905				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	102.02138	0.00000	102.00107				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	101.46180	0.00000	101.44099				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.50000	104.53167	9.59000	104.07339			19,000,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond	7.32500	106.98902	7.37500	106.90076			69,660,750,000,000.00	9,510,000,000	3,170,000,000.00	
BAW3	On 02/10/2017	Spot Bond	0.00000	100.99729	0.00000	100.97461				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.90796	0.00000	100.88733				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.79500	101.35623	7.85000	101.31447				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.96500	103.96488	9.06500	103.64898				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.13409	102.92188	11.15826	102.86752				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.11488	101.69672	11.13785	101.64981				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.15236	101.64710	11.17524	101.59992				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	101.31102	0.00000	101.28241				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.18983	101.56128	11.21263	101.51193				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.91689	101.07297	11.95076	100.94190				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	101.34215	0.00000	101.31285				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	101.34215	0.00000	101.31285				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	101.34222	0.00000	101.31292				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA12	On 31/03/2016	Spot Bond	11.38409		101.01761		11.40826	100.96362			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.30809		101.61931		11.33140	101.56640			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.11488		101.69672		11.13785	101.64981			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.22103		101.77188		11.25389	101.70585			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.37798		101.30202		10.40766	101.23842			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.27371		0.00000	101.24592			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		101.25720		0.00000	101.23017			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		101.25720		0.00000	101.23017			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		101.18954		0.00000	101.16402			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		99.98174		0.00000	99.98377			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.87978		100.75677		10.88609	100.71764			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.74000		99.71206		11.84000	99.42473			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		101.22030		0.00000	101.19410			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.66500		97.31391		11.76500	97.01431			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		99.98173		0.00000	99.98375			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		101.15552		0.00000	101.13033			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		101.16609		9.28000	101.14060			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		101.23875		0.00000	101.21214			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.43000		99.87295		11.53000	99.55901			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		101.20185		0.00000	101.17605			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		101.23260		0.00000	101.20612			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		101.23260		0.00000	101.20612			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		99.84542		0.00000	99.84743			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		101.18708		0.00000	101.16162			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA39	On 30/09/2018	Spot Bond	0.00000	101.24853	0.00000	101.22131				0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	101.31195	0.00000	101.29407				0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.98174	0.00000	99.98377				0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	101.24853	0.00000	101.22131				0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.18954	0.00000	101.16402				0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	101.20531	0.00000	101.17904				0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	101.24862	0.00000	101.22141				0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.89998	0.00000	100.88041				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.13409	103.27504	14.15826	103.21268				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.32897	101.98097	15.34854	101.89706				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.20864	101.80649	14.23994	101.72449				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	101.63072	0.00000	101.59535				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	101.63072	0.00000	101.59535				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	101.63072	0.00000	101.59535				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	101.69170	0.00000	101.65495				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	101.41674	0.00000	101.38617				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	16.18358	100.00000	16.15288				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.92169	100.00000	20.87046				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.04109	100.00000	18.99445				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.75376	100.00000	11.72497				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.76786	100.00000	11.73936				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.21086	100.00000	14.17605				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.31346	100.00000	12.28330				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.50093		0.00000	100.48407			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.44323		0.00000	100.42542			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	101.34236		0.00000	101.31306			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	101.37343		0.00000	101.34345			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	6.66092		100.00000	1.15105		7,120,000,000,000,000.00	71,200,000,000	37,500,000,000.00	
BCP4U	On 30/06/2019	Spot Bond	100.00000	6.66092		100.00000	1.15105		7,500,000,000,000,000.00	75,000,000,000	37,500,000,000.00	
BCP80U	On 19/05/2014	Spot Bond	100.00000	99.18478		100.00000	98.91599			0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	84.10138		100.00000	83.90805			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	99.45355		100.00000	100.00000			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.00500	175.52033		2.00500	175.44698			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.10000	148.35898		8.17000	146.94190			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.10000	148.67986		8.17000	147.27247			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.48500	97.66114		8.55500	97.08712			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	101.48247		0.00000	101.46057			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	101.14021		0.00000	101.12009			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.05000	97.91287		8.15000	97.57151		9,660,000,000,000.00	1,200,000,000	600,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.27061		0.00000	101.25241			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.47442		0.00000	100.45537			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.48415		0.00000	100.46470			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.51658		0.00000	100.49577			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.54897		0.00000	100.52681			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.63928		0.00000	100.61333			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	14.27031		100.00000	14.23536			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.30096	0.00000	100.28305				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.31604	0.00000	100.29717				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.32249	0.00000	100.30322				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.32464	0.00000	100.30524				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.35045	0.00000	100.32942				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.38480	0.00000	100.36161				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	13.95883	100.00000	13.92464				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	13.95883	100.00000	13.92464				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	101.12844	0.00000	101.10952				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	101.21833	0.00000	101.19789				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	101.24284	0.00000	101.22199				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.51500	102.16607	8.61500	101.89478				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	101.31634	0.00000	101.29425				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	101.44685	0.00000	101.42255				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	9.98387	100.00000	9.95968				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	9.98387	100.00000	9.95968				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.28500	103.63175	6.34000	103.60139				0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.43644	0.00000	100.41799				0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	98.58367	0.00000	98.56618				0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	99.68278	0.00000	99.66692				0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	98.05432	0.00000	98.03679				0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	97.33611	0.00000	97.31870				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	99.91878	0.00000	101.41876				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond	0.00000	99.90437		0.00000	101.65699			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	99.91281		0.00000	101.41670			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	99.90830		0.00000	101.49158			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	99.90010		0.00000	101.62771			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	99.86594		0.00000	102.19462			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	99.81733		0.00000	103.10824			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	43.38017		100.00000	43.27507			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	19.62792		100.00000	19.57986			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	101.16190		0.00000	101.14242			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	99.94118		0.00000	99.92155			0.00	0	3,500,000,000.00
CBL06	On 02/11/2014	Spot Bond	7.61500	102.85213		7.67000	102.80583			0.00	0	900,000.00
CBL08	On 02/11/2016	Spot Bond	9.61500	110.15357		9.71500	109.89755			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.50013		0.00000	100.47150			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.26500	102.49615		9.36500	102.29169			0.00	0	630,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.34000	102.08042		11.44000	101.71672			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.38838		0.00000	100.36151			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.59000	103.13624		11.69000	102.74934			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.10401		0.00000	100.08463			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.50500	99.78252		9.60500	99.50121			0.00	0	2,200,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	102.25765		0.00000	102.22990			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.03000	98.75684		12.13000	98.35230			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.28529		0.00000	100.26584			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	101.75637		0.00000	101.72823			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.19464		0.00000	100.17606			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL22	On 06/05/2020	Spot Bond	10.25000	92.55010	10.34000	92.15036					0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.93000	120.53188	10.00000	120.04446					0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.78000	116.52078	9.85000	116.01443					0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.11000	115.78157	9.18000	115.23441				36,440,000,000,000.00	4,000,000,000	2,226,500,000.00	
CGR10	On 08/12/2016	Spot Bond	0.00000	102.02126	0.00000	101.99023					0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.86500	101.87258	11.96500	101.67688					0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.04825	0.00000	100.02409					0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	101.39238	0.00000	101.36439					0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.03797	0.00000	100.05371					0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.89668	0.00000	100.85994					0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	101.02472	0.00000	100.98259					0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	101.74302	0.00000	101.71785					0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	101.77901	0.00000	101.75546					0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	99.86114	0.00000	99.82639					0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	99.86264	0.00000	99.82826					0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	99.85474	0.00000	99.81840					0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.04241	0.00000	100.02096					0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	101.23402	0.00000	101.21224					0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	102.26508	0.00000	102.24614					0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	101.59365	0.00000	101.56687					0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.74659	10.11000	103.71832					0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	101.59365	0.00000	101.56687					0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.77865	0.00000	100.75881					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		116.81796		2.76000	116.76673			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		116.74609		3.14000	116.69373			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.70596		8.25000	101.68362			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		101.59365		0.00000	101.56687			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		101.59365		0.00000	101.56687			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		116.34370		3.10000	116.29177			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		116.20407		2.40000	116.15437			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		101.75045		0.00000	101.71947			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.88798		0.00000	100.87125			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.61369		0.00000	100.59487			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.42500		100.86760		8.47500	100.73716			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.68715		0.00000	100.66782			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.67768		0.00000	100.65862			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.49007		0.00000	100.47082			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.50039		0.00000	100.48026			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.47500		100.96950		8.52500	100.83853			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.47500		100.96950		8.52500	100.83853			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	8.52500		104.10786		8.57500	103.97055			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		101.26500		0.00000	101.24266			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond		0.00000	101.39811		0.00000	101.37341			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.55993		0.00000	100.54123			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.55993		0.00000	100.54123			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	98.79718		100.17539	98.55041			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	101.71590		0.00000	101.68705			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.03689		0.00000	100.01836			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	101.28295		0.00000	101.26030			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	99.81112		0.00000	99.79189			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	99.79840		0.00000	99.77791			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	102.06574		9.35000	102.03999			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	102.06574		9.35000	102.03999			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	99.81105		0.00000	99.79182			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	99.81051		0.00000	99.79123			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	99.68603		0.00000	99.65437			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	101.20348		0.00000	101.18425			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	99.69215		0.00000	99.66110			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.98093		0.00000	100.96165			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.98093		0.00000	100.96165			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.98093		0.00000	100.96165			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.98093		0.00000	100.96165			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.98093		0.00000	100.96165			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	101.00589		0.00000	100.98611			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN256	On 26/03/2017	Spot Bond	0.00000	101.04728	0.00000	101.02668				0.00	1,050,000,000	2,650,000,000.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.04728	0.00000	101.02668				0.00	0	1,100,000,000.00
CLN258	On 26/03/2017	Spot Bond	0.00000	101.04728	0.00000	101.02668				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	101.04728	0.00000	101.02668				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	101.04728	0.00000	101.02668				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.05420	0.00000	101.03347				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.36000	102.42757	9.46000	102.01645				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	99.94209	0.00000	99.92289				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.32601	0.00000	100.30691				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	101.44306	0.00000	101.41756				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	99.69409	0.00000	99.66385				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	101.16720	0.00000	101.14697				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	101.15950	0.00000	101.13941				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	101.17985	0.00000	101.15903				0.00	3,160,000,000	4,810,000,000.00
CLN275	On 22/05/2017	Spot Bond	0.00000	99.88621	0.00000	99.86705				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	99.77085	0.00000	99.74762				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	101.17675	0.00000	101.15598				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	104.74007	0.00000	104.71902				0.00	1,086,800,000	543,400,000.00
CLN280	On 07/06/2017	Spot Bond	0.00000	101.45396	0.00000	101.43247				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.03179	0.00000	101.01225				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.95856	0.00000	100.93934				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	101.12870	0.00000	101.10918				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	101.30559	0.00000	101.28289				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	101.30559	0.00000	101.28289				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
CLN286		On 20/06/2017	Spot Bond			0.00000	101.30559		0.00000	101.28289	0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond			0.00000	101.30559		0.00000	101.28289	0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond			0.00000	100.08202		0.00000	100.01520	0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond			0.00000	101.60116		0.00000	101.58018	0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond			0.00000	101.47335		0.00000	101.44969	0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond			0.00000	101.20643		0.00000	101.18268	0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond			0.00000	103.49193		0.00000	103.46926	0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond			0.00000	101.07456		0.00000	101.05117	0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond			0.00000	101.19260		0.00000	101.16912	0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond			0.00000	100.93385		0.00000	100.91025	0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond			0.00000	101.35324		0.00000	101.32934	0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond			0.00000	101.07462		0.00000	101.05121	0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond			0.00000	101.07462		0.00000	101.05121	0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond			0.00000	101.06631		0.00000	101.04353	0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond			0.00000	120.28813		0.00000	120.28813	0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond			0.00000	102.85473		0.00000	102.83142	0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond			0.00000	120.64249		0.00000	120.64249	0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond			0.00000	119.76605		0.00000	119.76605	0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond			0.00000	120.35812		0.00000	120.35812	0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond			0.00000	117.04715		0.00000	117.04715	0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond			0.00000	117.18598		0.00000	117.18598	0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond			0.00000	100.04572		0.00000	100.02284	0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond			10.82500	93.02778		10.90500	92.58573	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN315	On 20/03/2023	Spot Bond	11.34500	94.49811		11.42500	94.05244			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	101.01693		0.00000	100.99524			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	101.36242		0.00000	101.33870			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.04467		0.00000	100.02231			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.45716		0.00000	100.43759			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.36416		0.00000	100.34267			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.37534		8.80500	100.35184			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	101.19028		0.00000	101.16965			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	102.10153		0.00000	102.08142			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	113.73547		0.00000	113.73547			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	101.24719		0.00000	101.22553			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	101.27025		0.00000	101.24818			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	101.35936		0.00000	101.33568			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	101.23684		0.00000	101.21714			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	101.73228		0.00000	101.70361			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	101.73228		0.00000	101.70361			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	101.73228		0.00000	101.70361			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	101.41985		0.00000	101.39477			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.97406		0.00000	100.95561			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.43224		0.00000	100.41497			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	101.01693		0.00000	100.99524			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	103.74818		0.00000	103.74818			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	103.77842		0.00000	103.77842			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	100.99768		0.00000	100.97921			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN339		On 28/07/2017	Spot Bond	0.00000	100.36021		0.00000	100.34026			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	101.58476		0.00000	101.55702			0.00	400,000,000	200,000,000.00
CLN341		On 30/06/2017	Spot Bond	0.00000	101.02310		0.00000	101.00128			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	101.81002		0.00000	101.77798			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	101.48150		0.00000	101.45532			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	101.12557		0.00000	101.10572			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	101.31635		0.00000	101.29345			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.35661		0.00000	100.33686			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.07977		0.00000	100.06128			0.00	0	0.00
CLN348		On 23/06/2014	Spot Bond	0.00000	100.99052		0.00000	100.97219			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.99221		0.00000	100.97107			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.34126		0.00000	100.32207			0.00	0	0.00
CLN351		On 24/02/2017	Spot Bond	0.00000	99.73222		0.00000	99.70577			0.00	0	0.00
CLN352		On 24/02/2017	Spot Bond	0.00000	99.73222		0.00000	99.70577			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	101.54579		0.00000	101.52531			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	101.80343		0.00000	101.77172			0.00	0	0.00
CLN355		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN356		On 24/02/2017	Spot Bond	0.00000	99.71179		0.00000	99.68331			0.00	0	0.00
CLN357		On 24/02/2017	Spot Bond	0.00000	99.72132		0.00000	99.69379			0.00	0	0.00
CLN358		On 30/04/2018	Spot Bond	0.00000	100.33464		0.00000	100.31498			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	100.45424		0.00000	100.43480			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	101.07941		0.00000	101.06077			0.00	0	0.00
CLN361		On 20/03/2024	Spot Bond	10.55000	101.54846		10.55000	101.52008			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN362	On 20/03/2024	Spot Bond	10.00500	104.91495	10.08500	104.38327				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	101.14155	0.00000	101.12355				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.24604	0.00000	100.22261				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.14500	106.62306	12.22500	106.12243				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.25655	0.00000	100.23207				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.17500	106.19990	12.25500	105.71883				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.60500	105.62936	10.68500	105.15710				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.25655	0.00000	100.23207				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.37194	0.00000	100.35130				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	101.52821	0.00000	101.50285				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	101.05106	0.00000	101.02792				0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.73084	0.00000	100.70819				0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.61077	0.00000	100.59026				0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.55938	0.00000	100.53679				0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.55000	102.32305	9.64000	101.83882				0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.61206	0.00000	100.58196				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.93284	7.01000	38.92562				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	155.86123	0.00000	155.26136				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	8.48500	135.54342	8.55500	135.00940				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.10000	148.35898	8.17000	146.94190				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.10000	148.67986	8.17000	147.27247				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	90.00598	0.00000	89.98683				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	89.92053	0.00000	89.90122				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.78993		0.00000	100.76824			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.78993		0.00000	100.76824			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	101.28045		0.00000	101.25784			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	101.19375		0.00000	101.17268			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	101.21084		0.00000	101.18947			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.78176		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	101.21335		0.00000	101.19231			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.45716		0.00000	100.43759			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	101.09944		0.00000	101.08043			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.61425		0.00000	100.59427			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.62765		0.00000	100.60781			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	99.77669		0.00000	101.80336			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	100.70388		0.00000	100.68152			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.97500	105.49667		9.02500	105.40864			0.00	0	10,000,000.00
COJ04	On 05/06/2018	Spot Bond		8.96500	104.11262		9.06500	103.75388		12,730,300,000,000.00	1,420,000,000	710,000,000.00	
COJ05	On 05/06/2023	Spot Bond		10.16000	117.34005		10.25000	116.74311			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.32500	108.26804		8.37500	108.16985			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.75000	106.61781		9.84000	106.13442			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.13500	95.13924		10.21500	94.67158			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.83000	96.70244		10.90000	96.19581			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.83000	94.42070		10.90000	93.93180			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	101.74744		0.00000	101.72840			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	101.56985		0.00000	101.54941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL005	On 01/03/2015	Spot Bond	0.00000	101.47760		0.00000	101.45726			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.27202		0.00000	100.25351			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.07000	103.65654		11.16000	103.12315			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.76262		100.00000	11.73412			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.38428		0.00000	100.36735			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.24000	96.89203		8.34000	96.58896			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	99.83452		0.00000	99.81825			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	101.19151		0.00000	101.17523			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	100.00000	64.43778		100.00000	64.33544			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	101.32787		0.00000	101.30736			0.00	0	3,500,000,000.00
DLTC03	On 06/08/2014	Spot Bond	0.00000	100.17055		0.00000	100.15349			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.99132		0.00000	100.96002			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	101.58170		0.00000	101.55401			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.75142		0.00000	100.71786			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	101.19567		0.00000	101.16781			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.25372		0.00000	101.22449			0.00	0	50,000,000.00
DV21	On 15/06/2016	Spot Bond	7.20500	113.61631		7.25500	113.49016			0.00	0	690,000,000.00
DV22	On 07/02/2020	Spot Bond	8.42000	107.14065		8.50000	106.74866		50,520,000,000,000.00	6,000,000,000	3,890,000,000.00	
DV23	On 27/02/2023	Spot Bond	8.88500	108.82993		8.96500	108.30316		42,648,000,000,000.00	4,800,000,000	4,873,500,000.00	
DV24	On 18/02/2024	Spot Bond	8.99500	106.75495		9.07500	106.20277			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.58000	106.46186		9.62000	106.11303		5,748,000,000,000.00	600,000,000	300,000,000.00	
DVC001	On 09/06/2014	Spot Bond	0.00000	101.10574		0.00000	101.08934			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	101.14886		0.00000	101.13106			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	99.94933		0.00000	99.93237			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVF17	On 18/03/2017	Spot Bond	0.00000	101.05306	0.00000	101.03511				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.05000	130.08506	8.13000	129.60941				32,200,000,000,000.00	4,000,000,000	1,980,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	101.78285	0.00000	101.75069				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	133.60105	0.10000	133.55222				200,000,000,000.00	2,000,000,000	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.96000	120.20502	1.96000	120.15503				3,488,800,000,000.00	1,780,000,000	3,580,000,000.00
EL29	On 19/11/2029	Spot Bond	1.97000	107.90146	1.97000	107.85647				0.00	0	65,000,000.00
EL30	On 29/07/2030	Spot Bond	2.10000	107.25323	2.10000	107.20813				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.65000	107.29424	9.74000	106.84328				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.50000	107.91735	9.59000	107.42959				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.88000	101.38301	9.95000	100.91693				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.27000	94.83125	10.31000	94.62792				0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.43000	101.95376	10.47000	101.73389				0.00	0	17,333,333,800.00
EPF001	On 19/08/2015	Spot Bond	0.00000	99.94459	0.00000	99.92601				0.00	0	100,000,000.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	101.13271	0.00000	101.11489				0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.13847	0.00000	100.12199				0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	99.94660	0.00000	99.92891				0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	99.94619	0.00000	99.92836				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	93.35038	100.00000	93.11224				0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000	66.66667	100.00000	66.66667				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ205U	On 10/09/2014	Spot Bond	100.00000		75.72614		100.00000	75.56936			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000		72.99823		100.00000	72.85732			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000		80.21978		100.00000	80.04386			0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond	100.00000		86.69834		100.00000	100.00000			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		127.16162		3.00000	127.10503			0.00	0	900,000,000.00
EQS02	On 01/07/2015	Spot Bond	11.38500		106.36603		11.43500	106.28112			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		104.84075		0.00000	104.81717			0.00	0	530,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.48479		0.00000	100.46250			0.00	0	310,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000		101.21955		0.00000	101.19726			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.95000		96.75600		10.05000	96.42197			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.88498		0.00000	100.86398			0.00	0	200,000,000.00
EQS09	On 28/11/2016	Spot Bond	0.00000		101.61087		0.00000	101.58951			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		99.93582		0.00000	99.91429			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		99.94105		0.00000	99.92126			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		99.93798		0.00000	99.91742			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		99.93459		0.00000	99.91265			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		99.93183		0.00000	99.90921			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		99.94546		0.00000	99.92715			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		99.94392		0.00000	99.92507			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		99.94250		0.00000	99.92344			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		99.94004		0.00000	99.92016			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		99.94300		0.00000	99.92410			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		99.94094		0.00000	99.92136			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.77500		102.79966		6.82500	102.71947			2,710,000,000,000.00	400,000,000	200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES18	On 20/04/2018	Spot Bond	7.75500	105.62764		7.85500	105.26270			132,920,700,000,000.00	17,140,000,000	7,201,600,000.00
ES23	On 25/01/2023	Spot Bond	8.41500	112.67761		8.49500	112.13664			25,259,785,996,500.00	3,001,757,100	8,260,796,800.00
ES26	On 02/04/2026	Spot Bond	8.69000	94.78094		8.76000	94.26964			120,443,400,000,000.00	13,860,000,000	13,157,400,000.00
ES33	On 15/09/2033	Spot Bond	9.40500	84.41637		9.44000	84.12718			918,690,034,482,000.00	97,681,024,400	111,899,974,800.00
ES42	On 25/04/2042	Spot Bond	9.61000	89.76575		9.64000	89.48058			303,676,000,000,000.00	31,600,000,000	11,800,000,000.00
EXX01	On 19/05/2017	Spot Bond	100.00000	7.47275		100.00000	100.00000			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	100.00000	1.32999		100.00000	100.00000			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	99.80666		0.00000	99.78698			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.57763		0.00000	100.55832			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	101.01953		0.00000	100.99948			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	101.38065		0.00000	101.36271			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.65775		0.00000	100.64013			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	101.21332		0.00000	101.19493			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.60228		100.00000	10.57660			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.31785		100.00000	10.29286			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	101.17358		0.00000	101.15424			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	101.22227		0.00000	101.20209			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	101.31956		0.00000	101.29772			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	101.41674		0.00000	101.39324			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.62500	102.23610		6.67500	102.20111			0.00	0	4,764,953,900.00
FRB05	On 21/12/2018	Spot Bond	9.43000	99.98714		9.53000	99.60379			0.00	0	490,000,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	101.18097		0.00000	101.16261			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	101.18090		0.00000	101.16254			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB10	On 25/01/2017	Spot Bond	0.00000	100.44507	0.00000	100.42466				0.00	0	620,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	103.52630	0.00000	103.50214				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.23000	107.49521	11.33000	107.10558				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	99.81202	0.00000	99.78838				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.14000	128.36250	2.14000	128.30837				0.00	0	10,000,000.00
FRBI23	On 07/12/2023	Spot Bond	2.13500	272.98042	2.13500	272.86544				0.00	0	740,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.22000	108.54286	2.22000	108.49686				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.51000	153.48286	2.51000	153.41671				0.00	0	450,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.33000	209.42517	2.33000	209.33587				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.63500	109.54035	7.68500	109.45240				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.92300	60.08586	7.92300	60.06997				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47800	37.93042	9.47800	37.92240				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000	36.63962	9.71000	36.63178				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	104.56765	0.00000	104.53603				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	102.52984	0.00000	102.49845				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	102.45906	0.00000	102.42856				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	102.45906	0.00000	102.42856				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	101.99412	0.00000	101.96666				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	102.41703	0.00000	102.38707				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	101.43532	0.00000	101.40996				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	101.66375	0.00000	101.63578				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	101.23407	0.00000	101.21229				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	101.36105	0.00000	101.33701				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	101.90149	0.00000	101.85292				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC115		On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	101.63930		0.00000	101.61174			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	101.34400		0.00000	101.32060			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	101.27793		0.00000	101.25573			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	101.45910		0.00000	101.43360			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	101.32096		0.00000	101.29798			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	101.40848		0.00000	101.38392			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	101.74996		0.00000	101.71923			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.69646		0.00000	101.66670			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	15.60795		100.09221	15.57011			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	101.19335		0.00000	101.17266			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	112.74778		0.00000	112.32596			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	101.42886		0.00000	101.40361			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	101.60522		0.00000	101.57683			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	102.25997		0.00000	102.23198			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	105.46349		0.00000	105.30799			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	101.32999		0.00000	101.30651			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	101.34550		0.00000	101.32174			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	101.22318		0.00000	101.20160			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	101.25181		0.00000	101.23007			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	101.65823		0.00000	101.62915			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	101.18964		0.00000	101.17079			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	101.17079		0.00000	101.15189			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	101.22873		0.00000	101.20741			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	55.11481		13.22500	55.09533			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	101.15488		0.00000	101.13488			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.15641		0.00000	101.13639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC167		On 20/03/2018	Spot Bond	0.00000	101.72915		0.00000	101.69857			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	101.21181		0.00000	101.19079			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.46500	96.49865		3.46500	96.45448			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	101.26717		0.00000	101.24516			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	101.26717		0.00000	101.24516			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	101.80826		0.00000	101.78784			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	101.01693		0.00000	100.99524			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	99.27758		0.00000	99.25592			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	103.30704		0.00000	103.08852			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	101.19028		0.00000	101.16965			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	101.16104		0.00000	101.14092			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.24341		0.00000	100.22026			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	101.37010		0.00000	101.34624			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.07892		0.00000	100.06064			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.24078		0.00000	100.21789			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.39941		0.00000	100.37714			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	101.58170		0.00000	101.55401			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	101.23950		0.00000	101.21798			0.00	0	0.00
FRC185		On 20/12/2018	Spot Bond	0.00000	101.58017		0.00000	101.55250			0.00	0	0.00
FRC186		On 20/03/2016	Spot Bond	0.00000	101.14718		0.00000	101.12732			0.00	0	0.00
FRC187		On 07/03/2017	Spot Bond	0.00000	103.01989		0.00000	102.98135			0.00	0	0.00
FRC188		On 20/03/2019	Spot Bond	0.00000	101.25181		0.00000	101.23007			0.00	0	0.00
FRC189		On 20/03/2019	Spot Bond	0.00000	101.25181		0.00000	101.23007			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC190	On 14/03/2016	Spot Bond	0.00000	101.18466	0.00000	101.16573				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.86606	0.00000	100.84639				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.91625	0.00000	100.89543				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.71396	0.00000	100.69531				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.71396	0.00000	100.69531				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.88299	0.00000	100.86002				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.69771	0.00000	100.67900				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.69470	0.00000	100.67608				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.68077	0.00000	100.66214				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.68272	0.00000	100.66404				0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.61679	0.00000	100.59612				0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.55803	0.00000	100.53940				0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.61679	0.00000	100.59612				0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.55568	0.00000	100.53713				0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.21325	0.00000	100.19278				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	100.55185	0.00000	100.52957				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	101.33459	0.00000	101.31102				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	101.32689	0.00000	101.30345				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	101.48204	0.00000	101.45912				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	101.13343	0.00000	101.11344				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.36891	0.00000	100.34809				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.38000	117.90883	3.38000	117.85513				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	101.35165	0.00000	101.32778				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC68	On 20/09/2016	Spot Bond	0.00000		101.36558		0.00000	101.34146			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.36000		118.06952		3.36000	118.01581			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.79000		123.28574		1.79000	123.26435			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.38000		117.90883		3.38000	117.85513			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.77000		122.41507		2.77000	122.36136			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.84000		127.26977		2.84000	127.24407			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.41561		0.00000	100.39203			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		102.23035		0.00000	101.94714			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		101.82993		0.00000	101.79915			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		101.86250		0.00000	101.83117			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		101.17203		0.00000	101.15135			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		101.34240		0.00000	101.31869			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		104.48211		0.00000	104.37783			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		101.57129		0.00000	101.54351			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		101.51255		0.00000	101.48582			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		101.28715		0.00000	101.26478			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		101.69960		0.00000	101.67103			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		101.28562		0.00000	101.26327			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		103.78599		0.00000	103.66727			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		98.45194		0.00000	98.16966			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		98.21282		0.00000	98.32650			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		101.14175		0.00000	101.12351			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.55865		100.00000	9.53550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD02U	On 01/06/2016	Spot Bond	100.00000		16.13860		100.00000	16.09951			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.91000		144.09746		4.91000	144.02619			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.90988		0.00000	100.89459			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		101.23630		0.00000	101.21938			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		102.42070		0.00000	102.40344			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		102.17995		0.00000	102.52577			0.00	3,900,000,000	3,900,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		101.85424		0.00000	103.74514			0.00	500,000,000	500,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		101.18898		0.00000	101.57271			0.00	7,100,000,000	7,100,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		101.03626		0.00000	101.01838			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000		95.23528		0.00000	95.19502			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.49000		128.24131		2.49000	128.18601			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.45670		0.00000	100.43839			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.64961		10.38000	100.62128			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.64961		10.38000	100.62128			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		102.31293		0.00000	102.31293			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.27562		0.00000	100.26070			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.36854		0.00000	100.34676			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.63000		103.56888		2.63000	103.52383			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.64000		200.27360		2.64000	200.18651			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.60000		104.12752		2.60000	104.08232			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.69432		0.00000	100.67823			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.67000		199.41448		2.67000	199.32759			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.42350		0.00000	100.39982			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.64500		262.62652		2.64500	262.51228			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond	2.14500	272.77268		2.14500	272.65771			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.86500	258.30820		2.86500	258.19429			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.51000	125.13626		2.51000	125.08223			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.34592		0.00000	100.32644			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.04000	125.29862		2.04000	125.24613			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.51548		0.00000	100.49472			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.79965		0.00000	100.77927			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.22404		0.00000	100.20458			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.47000	103.36309		2.47000	103.31858			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	16.81005		104.97509	16.76752			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	21.17443		101.07593	21.12263			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	12.87090		100.44759	12.83959			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	101.11873		0.00000	101.10142			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	19.48180		100.76967	19.43428			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	2.16000	111.30051		2.16000	111.25360			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	2.18000	108.95700		2.18000	108.91094			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.42497		0.00000	98.42388			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.21000	108.64624		2.21000	108.60021			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	101.74872		0.00000	101.72592			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.34500	340.38962		2.34500	340.24432			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	100.81855		0.00000	100.80352			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS93	On 11/08/2014	Spot Bond		0.00000	100.16419		0.00000	100.14434			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.15634		0.00000	100.13759			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.14709		0.00000	100.12941			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	101.60099		0.00000	101.58047			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	101.45992		0.00000	101.44062			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	102.24942		0.00000	102.22182			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.76804		0.00000	100.74742			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.99500	102.43298		6.05000	102.39993			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond		6.71500	103.09605		6.76500	103.03714			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.58500	102.20306		7.63500	102.07662			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.96500	102.95247		8.06500	102.64032		318,600,000,000,000.00	40,000,000,000	40,000,000,000.00	
FRX18	On 14/04/2018	Spot Bond		8.14000	108.67721		8.24000	108.30867		244,200,000,000,000.00	30,000,000,000	30,000,000,000.00	
FRX19	On 15/11/2019	Spot Bond		8.61000	101.70383		8.69000	101.33296		51,660,000,000,000.00	6,000,000,000	6,002,200,000.00	
FRX20	On 01/10/2020	Spot Bond		8.78000	100.91431		8.87000	100.45942			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.31500	92.34568		9.39500	91.87968			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.53000	112.63770		9.47000	113.02589		381,200,000,000,000.00	40,000,000,000	40,000,000,000.00	
FRX26	On 01/10/2026	Spot Bond		9.70000	99.67222		9.77000	99.15464		97,000,000,000,000.00	10,000,000,000	12,510,000,000.00	
FRX31	On 21/02/2031	Spot Bond		10.06000	97.68241		10.10000	97.34664			0.00	0	3,470,000,000.00
FRX45	On 14/04/2045	Spot Bond		10.25000	79.73270		10.28000	79.48461			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	101.00150		0.00000	100.98385			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	101.04031		0.00000	101.02197			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	101.05583		0.00000	101.03721			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	101.09455		0.00000	101.07525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1B1	On 20/03/2038	Spot Bond	0.00000		101.15655	0.00000	101.13614				0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		101.20303	0.00000	101.18180				0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		101.40428	0.00000	101.37947				0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000		99.93737	0.00000	99.92156				0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		99.93380	0.00000	99.91710				0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		99.93044	0.00000	99.91292				0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		99.92971	0.00000	99.91201				0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		99.92749	0.00000	99.90925				0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		99.92421	0.00000	99.90516				0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		99.92148	0.00000	99.90176				0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		99.90947	0.00000	99.88680				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		101.00268	0.00000	100.98311				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.73649	0.00000	100.71631				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.31500		101.31447	9.41500	101.03918				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		100.18007	0.00000	100.16370				0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	0.00000		99.47534	0.00000	99.45895				0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	0.00000		98.81070	0.00000	98.79441				0.00	15,581,000,000	15,581,000,000.00
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		100.38565	0.00000	100.36853				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.39406	0.00000	100.37653				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.41029	0.00000	100.39199				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.43043		0.00000	100.41116			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.45834		0.00000	100.43773			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	101.33897		0.00000	101.31830			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.77456		0.00000	100.80069			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.60756		0.00000	100.58833			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	102.57021		0.00000	102.55141			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.91672		0.00000	100.90000			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	101.30648		0.00000	101.28584			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	99.90035		0.00000	99.88030			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	100.86504		0.00000	100.84819			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	99.83157		0.00000	99.81439			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		100.00000	40.30387		100.00000	100.00000			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	101.11802		0.00000	101.09683			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.51016		0.00000	100.48664			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.96194		0.00000	100.94415			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	101.26513		0.00000	101.24522			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.27251		0.00000	100.25398			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.27732		0.00000	100.25843			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond		0.00000	100.34492		0.00000	100.32849			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond		0.00000	100.13118		0.00000	100.11478			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		100.48755		0.00000	100.46796			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.00490	98.81935		8.05392	98.70816				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		100.51028		0.00000	100.48974			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.35769	104.41639		8.40666	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		100.53949		0.00000	100.51773			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.80802	104.41639		8.85694	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		100.57517		0.00000	100.55192			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		100.60270		0.00000	100.58252			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.68727		0.00000	100.66546			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.71227		0.00000	100.68964			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	99.93968		0.00000	99.91949				0.00	0	36,500,000.00
HPF05	On 17/02/2017	Spot Bond	9.89000	102.37440		9.89000	102.34710				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.16000	110.43168		8.24000	110.00591			31,497,600,000,000.00	3,860,000,000	4,960,000,000.00	
HWAY23	On 07/12/2023	Spot Bond	1.93500	277.17581		1.93500	277.06057			0.00	0	9,700,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	1.94500	276.96420		1.94500	276.84898			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY34	On 31/07/2034	Spot Bond		9.41500	101.17755		9.45000	100.84232			21,842,800,000,000.00	2,320,000,000	2,980,700,000.00
HWAY35	On 31/07/2035	Spot Bond		9.30500	102.15216		9.34000	101.80701			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	57.94178		100.00000	57.80141			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	15.04244		100.00000	15.00600			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	88.35316		100.00000	88.14230			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	40.29118		100.00000	40.19250			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	20.56652		100.00000	20.51616			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	10.63027		100.00000	10.60365			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	61.35429		100.00000	61.20236			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.57000	115.49777		1.57000	115.45087			59,876,346,000,000.00	38,137,800,000	80,109,592,800.00
I2038	On 31/01/2038	Spot Bond		1.87000	118.91320		1.87000	118.86395			11,252,912,000,000.00	6,017,600,000	80,570,843,100.00
I2046	On 31/03/2046	Spot Bond		1.99000	116.65344		1.99000	116.60480			16,716,000,000.00	8,400,000	79,623,900,000.00
I2050	On 31/12/2050	Spot Bond		1.99000	125.69035		1.99000	125.63787			11,817,416,000,000.00	5,938,400,000	47,721,630,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	93.70000		0.00000	93.70000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.52500	104.02161		7.57500	103.96056			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	102.05565		0.00000	102.03574			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	101.29138		0.00000	101.27163			0.00	0	680,000,000.00
IBL21	On 15/03/2016	Spot Bond		8.02500	104.06480		8.07500	103.95737			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.21500	107.39573		8.31500	107.03793			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	99.94707		0.00000	99.92930			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.76000	115.78870		4.76000	115.73178			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.84500	102.83235		7.89500	102.70803			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.20058		0.00000	100.18328			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.21241		0.00000	100.19402			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL34	On 31/01/2017	Spot Bond	1.61000	126.15016		1.61000	126.09879			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.11000	128.62821		2.11000	128.57408			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	101.26534		0.00000	101.24793			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	102.14535		0.00000	102.12644			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.33500	102.43830		8.43500	102.08713			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	101.60240		0.00000	101.58444			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	102.85053		0.00000	102.83127			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.01739		0.00000	99.99987			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.86000	100.00342		8.96000	99.61633			0.00	0	2,000,000,000.00
IBL46	On 15/01/2020	Spot Bond	9.26000	93.69608		9.34000	93.34541			0.00	0	1,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	101.41934		0.00000	101.40127			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.41500	97.35523		8.51500	97.01538			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.31000	101.58943		9.39000	101.19551			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.29187		0.00000	100.27453			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.30054		0.00000	100.28266			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.78500	101.01874		7.83500	100.89820			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.64000	100.49362		8.74000	100.12763			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.33273		0.00000	100.31281			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00725		0.00000	100.03376			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.98500	103.44061		8.08500	103.17389			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.60000	104.55569		8.70000	104.14251			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.63500	106.32847		9.71500	105.79044			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.85613		0.00000	100.83752			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL62	On 24/04/2017	Spot Bond		0.00000	100.40428		0.00000	100.38669			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00403		100.00000	0.00402			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.43818		0.00000	100.42067			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.45772		0.00000	100.43939			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.90000	97.83755		8.99000	97.38881			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	100.36498		5.00000	100.35144			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	100.36498		5.00000	100.35144			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.44276		5.00000	101.42892			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.36498		5.00000	100.35144			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.68033		4.00000	100.66949			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	101.83296		0.00000	101.80856			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	101.76494		0.00000	101.74111			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	101.15261		0.00000	101.12791			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond		100.00000	98.48812		100.00000	98.22687			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	107.10962		9.20000	107.08331			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.99370		0.00000	100.97208			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.99370		0.00000	100.97208			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	99.93588		0.00000	99.91435			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.49716		100.00000	8.47657			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.41830		0.00000	100.40088			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.19202		0.00000	100.17581			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.06993		0.00000	100.05391			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.52500	100.98783		9.57500	100.92314			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	101.41166		0.00000	101.39341			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN05Q	On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	101.12809		0.00000	101.11139			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	99.57396		0.00000	99.54879			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	8.58993		100.00000	6.85474			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	92.56481		100.00000	92.33737			0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000	86.90476		100.00000	86.69834			0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000	96.69521		100.00000	96.44341			0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000	94.97020		100.00000	94.72730			0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000	89.88162		100.00000	89.24416			0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000	85.60682		100.00000	85.02840			0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000	81.71560		100.00000	81.18840			0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000	96.66072		100.00000	95.89961			0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000	91.57331		100.00000	90.88993			0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000	86.99464		100.00000	86.37766		70,000,000,000,000.00	700,000,000	700,000,000.00	
IN433U	On 12/08/2014	Spot Bond	100.00000	82.85715		100.00000	82.29730		2,600,000,000,000,000.00	26,000,000,000	26,000,000,000.00	
INA421	On 20/05/2014	Spot Bond	5.90000	99.88698		5.90000	99.87085			0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	5.90000	99.77421		5.95000	99.75608		59,000,000,000,000.00	10,000,000,000	5,000,000,000.00	
INA424	On 10/06/2014	Spot Bond	5.90000	99.54944		5.95000	99.52948			0.00	0	0.00
INA426	On 24/06/2014	Spot Bond	5.95000	99.32000		5.95000	99.30392			0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	5.95000	99.20756		6.05000	99.17804			0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	5.95000	99.09538		6.05000	99.06405			0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	6.05000	98.85303		6.05000	98.83684			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA432	On 05/08/2014	Spot Bond	6.05000	98.62679		6.05000	98.61067			0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.05000	98.51406		100.00000	80.39648			161,535,000,000,000.00	26,700,000,000	13,400,000,000.00
ING114	On 31/12/2015	Spot Bond	0.00000	101.12438		0.00000	101.09988			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.13409	102.40247		11.15826	102.34839			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.13409	101.25463		11.15826	101.20116			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	101.20431		0.00000	101.18147			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	101.87444		0.00000	101.84557			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	101.18020		0.00000	101.15783			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.75434		6.50000	100.73674			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	101.30559		0.00000	101.28289			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.86872		0.00000	100.84983			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	97.40822		0.00000	97.40822			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	101.20702		0.00000	101.18808			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.57521		0.00000	100.55810			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	101.16206		0.00000	101.14042			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.76481		0.00000	100.75046			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	102.77260		0.00000	102.75685			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	102.70863		0.00000	102.69260			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.95913		0.00000	100.94264			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.95143		0.00000	100.93507			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	101.09663		0.00000	101.08038			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	100.50476		0.00000	100.48938			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.18260		0.00000	100.16724			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.06651		0.00000	100.05134			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING243	On 18/02/2015	Spot Bond	0.00000	99.95148	0.00000	99.93519				0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	99.95209	0.00000	99.93601				0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	101.28012	0.00000	101.26319				0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.97397	0.00000	100.95774				0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.53443	0.00000	100.51861				0.00	0	0.00
ING252	On 20/06/2014	Spot Bond	0.00000	100.13797	0.00000	100.12072				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.18954	0.00000	101.16402				0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	101.29012	0.00000	101.27337				0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.15452	0.00000	100.13521				0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	96.97465	0.00000	96.95737				0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000	91.70854	100.00000	91.47870				0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000	86.90476	100.00000	86.69834				0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000	88.16425	100.00000	87.95181				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.62326	0.00000	100.60414				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.63619	0.00000	100.61666				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.64486	0.00000	100.62506				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.53500	101.45022	8.58500	101.29997				0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000	100.51129	0.00000	100.49479				0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000	101.35073	0.00000	101.33026				0.00	0	3,000,000,000.00
IPL6	On 28/09/2017	Spot Bond	8.81500	104.04106	8.91500	103.72592				0.00	0	472,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.76813	0.00000	100.74856				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.73618	0.00000	100.71600				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	99.76343	0.00000	101.91004				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV013	On 22/06/2015	Spot Bond	0.00000	101.22632	0.00000	101.20307				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.70500	106.07623	8.75500	105.99901				0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	103.17518	0.00000	103.15266				0.00	0	710,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000	101.64628	0.00000	101.62251				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.20000	119.36409	3.20000	119.31032				0.00	0	1,170,000,000.00
IV019	On 31/03/2028	Spot Bond	3.69000	134.09923	3.69000	134.03718				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.98515	0.00000	100.96274				0.00	0	50,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.78673	0.00000	100.76454				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.66609	0.00000	100.64400				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	101.46281	0.00000	101.43936				0.00	0	510,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000	101.11463	0.00000	101.09226				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.57000	95.55399	3.57000	95.50998				0.00	0	468,581,600.00
IV030A	On 31/01/2025	Spot Bond	3.57000	101.00826	3.57000	100.96173				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	101.56710	0.00000	101.54246				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.04463	0.00000	100.02219				0.00	0	3,000,000,000.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	101.12809	0.00000	101.11139				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.43000	111.07818	10.53000	110.70937				0.00	0	3,030,000,000.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.41240	0.00000	100.38749				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.69000	134.09923	3.69000	134.03718				0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000	97.96701	100.00000	97.70852				0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000	94.48565	100.00000	94.24523				0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	88.61917	100.00000	87.99946				0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000	84.45773	100.00000	83.89468				0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000	99.17355	100.00000	98.36066				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV430U		On 24/07/2014	Spot Bond		100.00000	95.15039	100.00000	94.41279			0.00	0	0.00
IV432U		On 07/08/2014	Spot Bond		100.00000	85.76937	100.00000	85.16958			0.00	0	0.00
IVA01A		On 28/08/2014	Spot Bond		0.00000	101.38591	0.00000	101.36790			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond		0.00000	100.51494	0.00000	100.49781			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond		0.00000	99.94742	0.00000	99.93000			0.00	0	0.00
IVA420		On 15/05/2014	Spot Bond		5.90000	97.13453	5.90000	99.95153			0.00	0	0.00
IVA422		On 29/05/2014	Spot Bond		5.90000	99.74204	5.95000	99.72364			0.00	0	0.00
IVA424		On 12/06/2014	Spot Bond		5.90000	99.51741	5.95000	99.49720			0.00	0	0.00
IVA427		On 03/07/2014	Spot Bond		5.95000	99.17548	6.05000	99.14545			0.00	0	0.00
IVA428		On 10/07/2014	Spot Bond		5.95000	99.06338	6.05000	99.03153			0.00	0	0.00
IVA429		On 17/07/2014	Spot Bond		6.05000	98.93409	6.05000	98.91787			0.00	0	0.00
IVA432		On 07/08/2014	Spot Bond		6.05000	98.59455	6.05000	98.57844			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond		0.00000	100.08289	0.00000	100.01619			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond		0.00000	100.34155	0.00000	100.32235			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond		0.00000	100.79811	0.00000	100.78076			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond		0.00000	100.78821	0.00000	100.76953			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond		0.00000	100.11668	0.00000	100.10094			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond		0.00000	99.93086	0.00000	99.91343			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond		0.00000	99.87883	0.00000	99.85846			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond		0.00000	101.50568	0.00000	101.48574			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond		0.00000	100.63629	0.00000	100.61676			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond		0.00000	100.64062	0.00000	100.62096			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond		0.00000	100.64929	0.00000	100.62936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC020	On 12/07/2016	Spot Bond	0.00000	100.61027	0.00000	100.59156				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.48430	0.00000	100.46485				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.33861	0.00000	100.31957				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	101.16128	0.00000	101.14114				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.01790	0.00000	99.99985				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	101.41629	0.00000	101.39847				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	101.40117	0.00000	101.38355				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.87643	0.00000	100.85607				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.64769	0.00000	100.63035				0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.42508	0.00000	100.40654				0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.30192	0.00000	100.28505				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	54.70498	100.00000	54.57245				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	66.66667	100.00000	66.66667				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	50.00001	100.00000	50.00000				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.33043	0.00000	100.31067				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	57.58040	100.00000	57.43939				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.15450	0.00000	101.13531				0.00	0	30,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	25.88782	100.00000	25.82300				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.65605	0.00000	100.63524				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	80.34934	100.00000	80.17429				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	65.76830	100.00000	65.60360				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	56.54655	100.00000	56.40807				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	65.54201	100.00000	65.41767				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	56.06571	100.00000	55.92989				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG12U	On 18/03/2015	Spot Bond	100.00000		63.08898		100.00000	62.93614			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		78.40909		100.00000	78.18697			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		101.69740		0.00000	101.67664			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.34353		0.00000	100.31989			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.48000		140.41214		8.55000	139.67349			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		101.39962		0.00000	101.38151			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.11508		0.00000	101.09627			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		101.52358		0.00000	101.50375			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		101.41318		0.00000	101.39373			0.00	0	31,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.31901		0.00000	100.29997			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.91500		98.48513		9.01500	98.19081			0.00	0	30,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.06500		96.30455		9.16500	95.96937			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.41000		101.13964		9.49000	100.74559			0.00	0	1,500,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		101.87425		0.00000	101.84467			0.00	0	50,000,000.00
LHL02	On 13/12/2015	Spot Bond	10.52500		104.75728		10.57500	104.65653			21,892,000,000,000.00	2,080,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		102.04798		0.00000	102.01562			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		99.91843		0.00000	99.89817			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		99.91296		0.00000	99.89133			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		99.90639		0.00000	99.88313			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.60830		0.00000	100.59256			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000		100.16034		0.00000	100.14408			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000		99.66547		0.00000	99.64954			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ050	On 02/07/2014	Spot Bond	0.00000	98.68477		0.00000	98.68158			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	97.46488		0.00000	97.44752			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	98.87302		0.00000	98.85692			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	67.24026		100.00000	67.11269			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	80.34934		100.00000	80.17429			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.33114		0.00000	101.31363			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	59.94307		100.00000	59.79786			0.00	0	0.00
MAQ20U	On 19/05/2014	Spot Bond	100.00000	99.18478		100.00000	98.91599			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	90.22556		100.00000	89.55224			0.00	0	0.00
MAQ22U	On 09/06/2014	Spot Bond	100.00000	93.83033		100.00000	93.58974			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	99.83549		0.00000	101.43847			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.86111		0.00000	100.84356			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.56341		0.00000	100.54516			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	101.45310		0.00000	101.43553			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	101.90124		0.00000	101.88222			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	101.20868		0.00000	101.19075			0.00	3,000,000,000	1,500,000,000.00
MBF034	On 10/09/2014	Spot Bond	0.00000	101.13347		0.00000	101.11582			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	101.52216		0.00000	101.50337			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.06635		0.00000	100.00328			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.16193		0.00000	100.09764			0.00	300,000,000	1,300,000,000.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.52779		0.00000	100.51115			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.57057		0.00000	100.55375			0.00	0	548,000,000.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	92.00000		100.00000	91.69435			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	55.00306		100.00000	54.86981			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP24U	On 22/03/2016	Spot Bond	100.00000		23.96433	100.00000	23.90627				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		58.50666	100.00000	58.36492				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.78000		101.72833	8.88000	101.31011				0.00	0	130,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.67000		101.66556	8.77000	101.24695				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		101.36090	0.00000	101.33947				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		101.26509	0.00000	101.24517				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.59284	0.00000	100.57468				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.70069	0.00000	100.68498				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.70576	0.00000	100.68992				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.73105	0.00000	100.71455				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		102.35931	0.00000	102.33973				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		102.48143	0.00000	102.46086				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.15000		101.88500	8.25000	101.64831				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.85000		105.19113	8.95000	104.78843				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.57500		105.91819	9.66500	105.40494				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.58000		105.35383	6.63500	105.30350				0.00	0	80,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		101.04805	0.00000	101.02957				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		101.08682	0.00000	101.06765				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.61000		104.23140	9.69000	103.86829				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.54000		102.60944	7.59000	102.52584				0.00	0	4,950,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		101.54879	0.00000	101.52850				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.07500		103.26714	9.17500	102.98267				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		101.17889	0.00000	101.15912				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMIG02	On 17/03/2026	Spot Bond	9.45000	104.66191		9.54000	104.18210			7,560,000,000,000.00	800,000,000	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	10.10568		100.00000	10.08120			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	101.48566		0.00000	101.46620			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.77500	103.12628		8.87500	102.84138			0.00	0	90,000,000.00
MTN02	On 13/07/2014	Spot Bond	6.06500	104.09181		6.12000	104.06552			0.00	0	290,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.62500	105.05345		7.67500	104.97623			2,745,000,000,000.00	360,000,000	90,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.71500	107.25505		8.81500	106.95215			0.00	0	310,900,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.91527		100.89771	5.90082			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.99510		100.61875	5.98049			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.03521		0.00000	100.01762			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.03571		0.00000	100.01784			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.03581		0.00000	100.01781			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.03921		0.00000	100.01959			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.04293		0.00000	100.02144			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.37963		100.00000	0.37871			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.37963		100.00000	0.37871			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.98500	95.68400		9.06500	95.20618			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.47500	100.97997		7.52500	100.86062			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.13000	103.14163		9.21000	102.73222			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.60384		0.00000	100.58817			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK12A	On 19/03/2021	Spot Bond	8.90000		103.87734		8.99000	103.39285			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00437		0.00000	99.98706			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.33500		104.01722		9.41500	103.47651			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		101.27692		0.00000	102.95827			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		101.73482		0.00000	101.71711			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		102.67926		0.00000	102.66046			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.37715		0.00000	100.36000			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		101.53220		0.00000	101.51465			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		101.03102		0.00000	101.01356			0.00	400,000,000	200,000,000.00
NBK2A	On 15/09/2015	Spot Bond	7.22500		105.90660		7.27500	105.82172			0.00	0	3,850,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		103.00575		0.00000	102.98706			0.00	0	630,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.68000		113.42264		8.78000	112.94895			0.00	0	161,700,000.00
NBK4	On 28/10/2024	Spot Bond	10.65500		34.70661		10.72500	34.46834			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.62500		102.50750		7.67500	102.44184			0.00	0	960,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.49402		0.00000	100.47416			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.51981		0.00000	100.49887			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.97500		103.69759		8.02500	103.58948			0.00	0	700,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		101.01009		0.00000	100.99096			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		99.79705		0.00000	99.77643			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN54	On 31/03/2015	Spot Bond	0.00000	101.00611	0.00000	100.98421				0.00	200,000,000	200,000,000.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.82409	0.00000	100.80307				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.65625	0.00000	100.63544				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	101.52814	0.00000	101.50711				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	89.59639	0.00000	89.57791				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	101.44720	0.00000	101.42727				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	100.42533	0.00000	100.40588				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.46214	0.00000	100.44092				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.34545	0.00000	100.32600				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.70117	0.00000	100.67960				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	85.82190	0.00000	85.80279				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.15723	0.00000	101.14037				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.01945	0.00000	99.99984				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	101.13717	0.00000	101.11711				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	101.07517	0.00000	101.05621				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.75792	0.00000	100.73758				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	101.03716	0.00000	101.01887				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	101.02546	0.00000	101.00778				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	101.02469	0.00000	101.00702				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.30091	0.00000	100.28300				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	101.19028	0.00000	101.16965				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.82500	106.76128	9.89500	106.28373				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	101.18258	0.00000	101.16208				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN85	On 20/03/2024	Spot Bond		9.86000	105.57140		9.93000	105.08485			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	101.19028		0.00000	101.16965			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	101.06401		0.00000	101.04563			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	101.37118		0.00000	101.35236			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.47500	104.25379		8.52500	104.16697			7,627,500,000,000.00	900,000,000	1,460,000,000.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.47785		0.00000	100.45624			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	101.72629		0.00000	101.70338			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		10.06000	103.66860		10.16000	103.01405			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.84247		0.00000	100.82092			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.65905		0.00000	100.64230			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.16500	109.63316		12.26500	109.23723			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	109.62860		0.00000	109.59926			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond		0.00000	102.46764		0.00000	102.45259			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	101.84116		0.00000	101.81542			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.15500	164.81442		2.15500	164.74493			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.66000	106.12293		8.74000	105.71373			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond		0.00000	101.16762		0.00000	101.14939			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond		0.00000	101.13265		0.00000	101.11587			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.29000	107.66339		9.37000	107.25903			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	99.89102		0.00000	101.52117			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	101.49513		0.00000	101.47853			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	101.71802		0.00000	101.70094			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	101.45120		0.00000	101.43365			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A17	On 22/05/2050	Spot Bond		0.00000	101.50665		0.00000	101.48840			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		9.49000	108.85452		9.57000	108.36333			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	101.56213		0.00000	101.54318			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	101.50671		0.00000	101.48846			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	101.53989		0.00000	101.52123			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		9.69000	107.69850		9.77000	107.29717			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	101.65079		0.00000	101.63074			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	101.58429		0.00000	101.56507			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	101.56205		0.00000	101.54311			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	101.98286		0.00000	101.95864			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	101.84778		0.00000	101.82525			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	101.60637		0.00000	101.58688			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.54000	119.33743		8.64000	118.90927			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond		8.85000	120.46905		8.94000	119.84619			0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.05000	171.23194		2.05000	171.16022			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.20000	129.79826		9.27000	129.11659			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.39999		0.00000	100.38028			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.30921		0.00000	100.29079			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	101.09718		0.00000	101.08004			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	101.06205		0.00000	101.04193			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	101.48368		0.00000	101.46469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC18	On 27/02/2019	Spot Bond	0.00000		101.53696	0.00000	101.51727				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		101.76975	0.00000	101.74667				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		102.23993	0.00000	102.21009				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.73482	100.00000	18.68792				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		39.40309	100.00000	39.30659				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.75500		103.39586	6.80500	103.30769				0.00	0	20,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		13.95288	100.00000	13.91908				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		99.42000	0.00000	99.42000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		61.09504	100.00000	60.94542				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.03470	0.00000	100.01738				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.41083	0.00000	100.39419				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		101.37693	0.00000	101.35880				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		101.30279	0.00000	101.28475				0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000		101.36116	0.00000	101.34515				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.47100	0.00000	101.45256				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		101.26501	0.00000	101.24633				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		101.19639	0.00000	101.17896				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		101.07614	0.00000	101.05846				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		101.05827	0.00000	101.04089				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		101.16920	0.00000	101.14958				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		101.11676	0.00000	101.09838				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		101.07940	0.00000	101.06165				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		101.23126	0.00000	101.21060				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2C1G	On 15/06/2014	Spot Bond	0.00000	101.16547	0.00000	101.14626				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	101.11838	0.00000	101.09998				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	101.29983	0.00000	101.27802				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	101.22227	0.00000	101.20209				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	101.16385	0.00000	101.14467				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.31603	0.00000	100.29831				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.32519	0.00000	100.30694				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.32932	0.00000	100.31081				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.33848	0.00000	100.31943				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.37782	0.00000	100.35645				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.38696	0.00000	100.36504				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.34167	0.00000	100.32122				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.52500	104.47152	6.57500	104.43602				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.43500	97.89441	6.49000	97.85977				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.90000	40.71071	7.97000	40.38535				0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.52500	111.00960	6.57500	110.92330			0,082,840,750,000,000.00	77,830,000,000	26,454,600,000.00	
R158	On 15/09/2015	Spot Bond	6.52500	111.00960	6.57500	110.92330				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.42500	91.92429	6.47500	91.84912				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.52500	117.11278	6.57500	116.97558				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.35500	86.42762	6.40500	86.31525				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.08000	123.10486	8.15000	122.46284			3,806,627,584,000,000.00	46,364,800,000	45,237,631,500.00	
R187P	On 21/12/2026	Spot Bond	7.82000	38.04272	7.89000	37.71324				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.74000	35.60448	7.81000	35.27230				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.64500	283.39888	1.64500	283.28329			73,962,555,800,000.00	44,962,040,000	33,217,600,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 21/12/2014	Spot Bond	6.06500	105.05536	6.12000	105.00555					1,330,065,196,234,000.00	19,301,763,600	68,410,881,800.00
R202	On 07/12/2033	Spot Bond	1.84000	224.96679	1.84000	224.87385					295,009,886,400,000.00	60,331,460,000	10,552,600,000.00
R2023	On 28/02/2023	Spot Bond	7.93500	100.44819	8.01500	99.93244					7,401,596,604,000,000.00	32,778,400,000	37,588,300,000.00
R203	On 15/09/2017	Spot Bond	7.21500	104.39080	7.31500	104.07388					9,277,337,764,500,000.00	85,840,300,000	50,144,600,000.00
R2030	On 31/01/2030	Spot Bond	8.63500	96.89467	8.67500	96.54555					5,548,704,205,000,000.00	42,583,000,000	20,325,100,000.00
R2037	On 31/01/2037	Spot Bond	8.83500	99.18364	8.85500	98.97066					3,644,437,500,000,000.00	12,500,000,000	95,377,500,000.00
R204	On 21/12/2018	Spot Bond	7.43000	105.38375	7.53000	104.97446					9,241,421,886,128,000.00	43,798,369,600	106,119,688,900.00
R2048	On 28/02/2048	Spot Bond	8.89000	100.31624	8.94000	99.76925					3,199,950,166,000,000.00	59,949,400,000	89,844,300,000.00
R207	On 15/01/2020	Spot Bond	7.61000	100.77611	7.69000	100.39675					6,675,576,166,600,000.00	77,211,060,000	28,182,000,000.00
R208	On 31/03/2021	Spot Bond	7.75000	95.58367	7.84000	95.10760					8,340,436,781,800,000.00	76,185,391,200	40,211,761,100.00
R209	On 31/03/2036	Spot Bond	8.73500	76.70810	8.77000	76.41622					9,054,038,887,000,000.00	36,524,200,000	85,824,083,200.00
R210	On 31/03/2028	Spot Bond	1.79000	166.90291	1.79000	166.83424					60,307,606,000,000.00	33,691,400,000	28,722,100,000.00
R211	On 31/01/2017	Spot Bond	0.91000	128.47106	0.91000	128.42123					20,241,494,000,000.00	22,243,400,000	30,677,000,000.00
R212	On 31/01/2022	Spot Bond	1.54000	133.79798	1.54000	133.74376					92,722,168,000,000.00	60,209,200,000	55,722,700,000.00
R213	On 28/02/2031	Spot Bond	8.63000	87.13066	8.67000	86.79700					4,915,120,470,538,000.00	69,538,872,600	108,801,478,400.00
R214	On 28/02/2041	Spot Bond	8.82500	77.60307	8.85500	77.33977					9,739,087,322,500,000.00	103,579,300,000	176,291,300,000.00
R226C	On 15/09/2014	Spot Bond	6.03500	98.02271	6.09000	97.98902					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.58500	94.75519	6.63500	94.70026					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.42500	91.92429	6.47500	91.84912					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.34500	89.18969	6.39500	89.09533					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.35500	86.42762	6.40500	86.31525					0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.12000	99.40001	6.17500	99.37793					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.07000	96.48211	6.12500	96.43529					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R327C	On 21/06/2015	Spot Bond	6.49500	93.21708		6.54500	93.15101			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.36500	90.46708		6.41500	90.38134			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.34500	87.71244		6.39500	87.60813			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.40500	84.88696		6.45500	84.76536			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.19000	80.34025		7.29000	80.08459			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.24000	77.41767		7.34000	77.13404			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.43500	74.13924		7.53500	73.83188			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.41500	71.54532		7.51500	71.21440			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.39500	69.05548		7.49500	68.70295			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.38500	66.62916		7.48500	66.25707			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.57000	63.56140		7.65000	63.25030			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.55000	61.32127		7.63000	60.99763			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.67000	58.60767		7.76000	58.23605			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.64000	56.56714		7.73000	56.18411			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.61000	54.61345		7.70000	54.22014			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.58000	52.74250		7.67000	52.33995			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.54000	50.99508		7.63000	50.58391			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.50000	49.32459		7.59000	48.90566			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.02000	45.19814		8.09000	44.88226			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.98000	43.63308		8.05000	43.31355			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.94000	42.13845		8.01000	41.81577			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.90000	40.71071		7.97000	40.38535			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.86000	39.34652		7.93000	39.01891			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.82000	38.04272		7.89000	37.71324			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R351C	On 21/06/2027	Spot Bond	7.78000	36.79631		7.85000	36.46532			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.74000	35.60448		7.81000	35.27230			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.79596		0.00000	100.77061			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.83902		0.00000	101.81606			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.81372		0.00000	100.78861			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.70279		0.00000	100.67913			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	15.67677		100.00000	15.63879			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	5.80228		100.00000	5.78807			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	19.68910		100.00000	19.64140			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	101.37550		0.00000	101.35560			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.89380		0.00000	100.87436			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	101.32448		0.00000	101.30357			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.79814		0.00000	101.77966			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	101.62229		0.00000	101.60447			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.92331		0.00000	100.90583			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	100.00000	87.42943		100.00000	81.72945		3,160,000,000,000,000.00	31,600,000,000	31,600,000,000.00	
RES06	On 18/10/2014	Spot Bond	0.00000	100.48202		0.00000	100.46262			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	99.92547		0.00000	99.90670			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.62159		0.00000	100.55577			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.22057		0.00000	100.20142			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	101.32785		0.00000	101.30734			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.77442		0.00000	100.75778			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES27	On 21/10/2016	Spot Bond	0.00000	100.47761		0.00000	100.45843			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	101.50679		0.00000	101.48719			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	101.42837		0.00000	101.40716			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	101.44676		0.00000	101.42677			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	100.09098		0.00000	100.06359			0.00	0	100,000,000.00
RP005	On 31/03/2017	Spot Bond	0.00000	101.38610		0.00000	101.35620			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.50914		0.00000	100.47851			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.45685		0.00000	100.42952			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.45685		0.00000	100.42952			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	101.45981		0.00000	101.43045			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	101.62870		0.00000	101.59592			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	101.87443		0.00000	101.84556			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	105.69565		12.35000	105.66067			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	101.56541		0.00000	101.54132			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.68368		100.00000	12.65295			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	101.46412		0.00000	101.44147			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.97784			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.68438		0.00000	100.66382			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.52625		0.00000	100.50503			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	99.77029		0.00000	99.74700			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.71976		100.00000	2.71310			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	14.76872		100.00000	14.73255			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	21.80137		100.00000	21.74856			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.61532	100.00000	12.56927				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		19.36758	100.00000	19.31908				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	99.95495				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.67886	0.00000	100.63721				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.05000		105.32977	9.14000	104.83584				0.00	0	580,000,000.00
RW23	On 10/12/2023	Spot Bond	9.18500		106.12914	9.26500	105.59549				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.78000		107.97590	9.82000	107.63293				0.00	0	0.00
SA063U	On 23/05/2014	Spot Bond	100.00000		98.11828	100.00000	97.85523				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		96.43073	0.00000	96.14088				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.77500		106.61950	7.82500	106.47963			3,887,500,000,000.00		500,000,000	3,940,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		99.79175	0.00000	99.77060				0.00	0	610,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.26500		105.56709	9.36500	105.24258			27,795,000,000,000.00		3,000,000,000	1,750,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.48801	0.00000	100.46753				0.00	0	4,500,000,000.00
SBK16	On 15/03/2023	Spot Bond	0.00000		101.28367	0.00000	101.26214				0.00	0	3,640,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.34632	0.00000	100.32556				0.00	0	4,330,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.48710	0.00000	100.46571				0.00	0	290,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.47846	0.00000	100.45748				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.62500		101.72753	7.67500	101.65743			228,750,000,000.00		30,000,000	1,770,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.03000		98.77796	9.13000	98.43570			180,600,000,000.00		20,000,000	520,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.98500		109.08291	8.03500	108.99444				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.84500		109.26555	7.89500	109.17729				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.77500		109.35704	7.82500	109.26888				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.61500		100.33266	8.71500	100.02723				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN34	On 15/09/2015	Spot Bond	7.92000	109.16765		7.97000	109.07928			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.88500	109.21332		7.93500	109.12501			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	101.16104		0.00000	101.14157			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.98884		0.00000	100.97551			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	101.29083		0.00000	101.26634			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.88105		0.00000	100.86057			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.26500	103.13723		8.36500	102.82382			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.73016		0.00000	100.71235			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	101.04590		0.00000	101.02608			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	105.18592		0.00000	105.16150			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.90000	110.64353		8.99000	110.13200			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.73000	102.26346		9.80000	101.74173			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.02013		0.00000	99.99966			0.00	0	690,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.41266		0.00000	100.39604			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.07982		0.00000	100.06091			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	102.51854		0.00000	102.49794			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.53000	101.17390		8.63000	100.74638			0.00	0	1,330,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	10.43192		100.00000	10.40858			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.47500	106.46298		9.55500	105.92088			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.41623		0.00000	100.39882			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.78000	95.54545		8.85000	95.02591			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.45000	95.50549		9.54000	95.02036			0.00	0	1,100,000.00
SBS9	On 07/07/2016	Spot Bond	7.57500	111.52606		7.62500	111.40103			0.00	0	5,490,400,000.00
SBSI11	On 07/12/2023	Spot Bond	2.17500	272.15061		2.17500	272.03568			0.00	0	1,230,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI12	On 31/01/2017	Spot Bond		1.55500	126.33066		1.55500	126.27942			0.00	0	360,000,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	106.05000		0.00000	106.04333			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		0.00000	100.13961		0.00000	100.11985			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	9.98387		100.00000	9.95968			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		2.18000	124.29778		2.18000	124.24524			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	100.75434		6.50000	100.73674			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	101.29331		0.00000	101.27121			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.93130		0.00000	100.91104			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	102.58557		0.00000	102.56422			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		9.24500	101.98322		9.34500	101.69429			0.00	0	1,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	102.32440		0.00000	102.30193			0.00	33,200,000	17,240,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.72171		0.00000	100.70193			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	101.04775		0.00000	101.02831			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.95244		0.00000	100.93441			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.29050		0.00000	100.27467			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	10.65696		100.00000	10.63027			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	101.30355		0.00000	101.28258			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SLI2	On 15/08/2016	Spot Bond	7.82500	106.05469		7.87500	105.92821			27,231,000,000,000.00	3,480,000,000	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.03000	100.99496		9.13000	100.62640			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.56500	100.47416		8.66500	100.16832			32,375,700,000,000.00	3,780,000,000	1,890,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	99.94923		0.00000	101.60606			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	99.90723		0.00000	101.61174			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.26945		0.00000	101.93865			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	99.90661		0.00000	101.62316			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.32851		0.00000	100.30888			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.31500	106.16616		8.41500	105.94849			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.68770		0.00000	100.66927			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.07268		0.00000	101.05463			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.59582		0.00000	100.57648			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.30000	95.10065		9.39000	94.68919			53,940,000,000,000.00	5,800,000,000	2,940,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	101.55843		0.00000	101.53698			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	101.09573		0.00000	101.07417			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.43952		0.00000	100.41939			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.35800	87.82687		9.44800	87.39429			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.42000	87.54380		9.51000	87.11280			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.31000	104.32619		7.36500	104.27348			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.87000	95.31165		8.95000	94.95444			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	101.22962		0.00000	101.20864			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.39500	100.95712		8.49500	100.64992			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.32000	107.51525		2.32000	107.46938			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.38000	101.76981		8.48000	101.37544			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN013	On 19/07/2014	Spot Bond	0.00000	100.28904	0.00000	100.27257				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	99.73424	0.00000	102.04222				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.50000	111.44925	9.57000	110.88856				0.00	0	5,000,000,000.00
SSN018	On 02/09/2016	Spot Bond	0.00000	101.37844	0.00000	101.35945				0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.74876	0.00000	100.72918				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	101.16554	0.00000	101.14566				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.86000	78.20109	9.90000	77.91356				0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000	100.53488	0.00000	100.51759				0.00	0	2,500,000,000.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.49310	0.00000	100.47327				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
SSN026	On 16/01/2019	Spot Bond	100.00000	1.54308	100.00000	100.00000				0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond	0.00000	100.00000	0.00000	99.98401				0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000	100.00000	0.00000	99.98403				0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000	99.93601	0.00000	99.92002				0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000	99.90388	0.00000	99.88786				0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	99.82215	0.00000	99.80599				0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	0.00000	99.59743	0.00000	99.58132				0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond	0.00000	99.47938	0.00000	99.46311				0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond	0.00000	99.46255	0.00000	99.44626				0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond	100.00000	93.83033	100.00000	93.58974				0.00	0	0.00
SY1074	On 21/05/2014	Spot Bond	0.00000	99.91933	0.00000	99.90320				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1075	On 23/05/2014	Spot Bond	0.00000	99.88597		0.00000	99.86968			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000	98.91754		0.00000	98.90114			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000	83.14351		100.00000	82.95455			0.00	0	0.00
SY1080	On 30/05/2014	Spot Bond	0.00000	99.77194		0.00000	99.75565			0.00	0	0.00
SY1081	On 29/05/2014	Spot Bond	0.00000	99.78802		0.00000	99.77172			0.00	0	0.00
SY1082	On 05/06/2014	Spot Bond	0.00000	99.67426		0.00000	99.65797			0.00	0	0.00
SY1084	On 09/06/2014	Spot Bond	0.00000	99.60943		0.00000	99.59316			0.00	0	0.00
SY1085	On 10/06/2014	Spot Bond	0.00000	99.59350		0.00000	99.57724			0.00	0	0.00
SY1086	On 13/06/2014	Spot Bond	0.00000	99.54206		100.00000	92.63959			0.00	22,600,000,000	11,300,000,000.00
SY1087	On 11/08/2014	Spot Bond	0.00000	98.57299		100.00000	80.57395			0.00	88,200,000,000	30,600,000,000.00
SY1088	On 13/06/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
SY1089	On 17/06/2014	Spot Bond	100.00000	91.93955		100.00000	100.00000			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	100.00000	79.52070		100.00000	100.00000			0.00	0	0.00
SY1091	On 15/08/2014	Spot Bond	100.00000	80.04386		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.98500	108.66023		7.03500	108.57197			3,911,600,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.68000	103.39737		8.75000	102.86749			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	90.49853		100.00000	90.28609			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	85.08185		100.00000	84.88627			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	30.13533		100.00000	30.05988			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.43660		0.00000	100.41911			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.24982		0.00000	100.23291			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	99.94866		0.00000	99.93165			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	101.38646		0.00000	101.36736			0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000	98.85854		0.00000	98.85546			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS121	On 20/02/2015	Spot Bond	0.00000		99.93210	0.00000	99.91525				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		101.00932	0.00000	100.99152				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		101.06361	0.00000	101.04486				0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000		99.47480	0.00000	99.45888				0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		97.19443	0.00000	97.17690				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.30700	0.00000	100.28982				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.77500		104.41479	7.82500	104.29202				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.45852	0.00000	100.44053				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.47135	0.00000	100.45283				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.53523	7.83000	102.51348				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.45146	0.00000	100.43377				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.46750	0.00000	100.44913				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		102.17393	0.00000	102.15381				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.45146	0.00000	100.43377				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.46750	0.00000	100.44913				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		102.31961	7.16000	102.29973				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.49891	0.00000	100.47922				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.49634	0.00000	100.47676				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.55772	0.00000	100.53556				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.54942	0.00000	100.52761				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.79872	0.00000	100.76639				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.77034	0.00000	100.73921				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.45081	0.00000	100.43315				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.47135		0.00000	100.45283			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	102.77596		8.73000	102.75170			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.44889		0.00000	100.43131			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.46750		0.00000	100.44913			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.90000	100.20763		9.00000	99.84615			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.58837		0.00000	100.57093			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.61833		0.00000	100.59993			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.50018		0.00000	100.48044			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.49314		0.00000	100.47370			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.64910		0.00000	100.62974			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.55645		0.00000	100.53433			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.55389		0.00000	100.53189			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.70371		0.00000	100.68262			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.75457		0.00000	100.72410			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.75709		0.00000	100.72651			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.98764		0.00000	100.95752			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.47890		0.00000	100.45964			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.18385		101.06155	6.16856			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.44889		0.00000	100.43131			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.78457		0.00000	100.76814			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.50659		0.00000	100.48657			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.53217		0.00000	100.51109			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.80124		0.00000	100.76880			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.87828		0.00000	100.86018			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.46915		0.00000	100.45029			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.47565		0.00000	100.45652			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.46915		0.00000	100.45029			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.47565		0.00000	100.45652			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.47890		0.00000	100.45964			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.46524		0.00000	100.44655			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.47565		0.00000	100.45652			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.51140		0.00000	100.49078			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.51140		0.00000	100.49078			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.51140		0.00000	100.49078			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.56335		0.00000	100.54056			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.57633		0.00000	100.55299			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.56011		0.00000	100.53745			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.81891		0.00000	100.78543			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.83504		0.00000	100.80088			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.82859		0.00000	100.79470			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.27500	103.80203		8.32500	103.73277			0.00	0	970,000,000.00
TL20	On 22/02/2020	Spot Bond		9.76000	85.26588		9.89000	84.75070		48,800,000,000,000.00	5,000,000,000	7,500,000,000.00	
TN17	On 14/11/2017	Spot Bond		8.05500	103.62705		8.15500	103.29917		8,055,000,000,000.00	1,000,000,000	4,010,000,000.00	
TN20	On 17/09/2020	Spot Bond		9.00500	108.78798		9.04000	108.58828		664,055,713,199,000.00	73,742,999,800	26,305,500,000.00	
TN20U	On 14/04/2020	Spot Bond		100.00000	0.72029		100.00000	0.71802			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.12500	110.76049		9.20500	110.20032		194,180,000,000,000.00	21,280,000,000	11,180,000,000.00	
TN25	On 19/08/2025	Spot Bond		9.28000	103.74728		9.35000	103.23485		265,036,800,000,000.00	28,560,000,000	14,280,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond		9.28000	97.15642		9.35000	96.61280			126,208,000,000,000.00	13,600,000,000	13,383,700,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	101.83788		0.00000	101.82034			0.00	20,000,000	10,000,000.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.96872		0.00000	100.95015			0.00	3,000,000,000	1,526,000,000.00
TORQ1	On 15/08/2014	Spot Bond		0.00000	100.07918		0.00000	100.06192			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.01814		0.00000	99.99981			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.01870		0.00000	99.99987			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.01868		0.00000	99.99978			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.02106		0.00000	99.99963			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.02616		0.00000	99.99952			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.92496		0.00000	100.90752			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.73638		0.00000	100.71763			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.75225		0.00000	100.73310			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.52904		0.00000	100.51233			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.56568		0.00000	100.54774			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.59925		10.00000	99.57259			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.60921		9.75000	99.58321			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.62010		100.00000	9.59529			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	99.80974		0.00000	99.79510			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	97.79937		0.00000	97.78354			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	97.10451		0.00000	97.08851			0.00	11,000,000,000	25,000,000,000.00
TSP153	On 27/11/2014	Spot Bond		0.00000	96.91849		0.00000	96.90268			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	99.59001		0.00000	99.57482			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond		0.00000	98.92992		0.00000	98.91441			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP156	On 22/01/2015	Spot Bond	0.00000	95.85384	0.00000	95.83732				0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	98.57728	0.00000	98.56014				0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	94.92085	0.00000	94.90168				0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	98.35802	0.00000	98.34109				0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	94.55920	0.00000	94.54441				0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	94.53766	0.00000	94.51902				0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	97.86249	0.00000	97.84539				0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	94.37398	0.00000	94.35565				0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	94.14961	0.00000	94.13138				0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	97.39707	0.00000	97.38006				0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	93.92806	0.00000	93.90994				0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.54847	100.00000	14.51203				0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.01686	0.00000	100.00000				0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.36356				0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	100.58330	0.00000	100.56664				0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	100.52778	0.00000	100.51129				0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	100.51664	0.00000	100.49997				0.00	0	0.00
TWC050	On 26/05/2014	Spot Bond	0.00000	100.50212	0.00000	100.48592				0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	100.48633	0.00000	100.46956				0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.38092	0.00000	100.36436				0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000	101.59818	0.00000	101.57981				0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000	100.58119	0.00000	100.56244				0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000	101.42418	0.00000	101.40781				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCM10	On 24/07/2014	Spot Bond	0.00000		100.52173		0.00000	100.50490			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.15000		109.86944		9.24000	109.37355			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.52649		0.00000	100.50527			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.92653		0.00000	100.90286			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.55500		103.50870		9.65500	103.20080			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.85154		0.00000	100.83497			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.85209		0.00000	100.83470			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.15002		0.00000	100.13207			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.15504		0.00000	100.13644			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.15532		0.00000	100.13670			0.00	20,000,000	10,000,000.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.93854		0.00000	100.91937			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.96522		0.00000	100.94550			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.88500		116.27148		6.93500	116.14965			137,700,000,000,000.00	20,000,000,000	9,940,000,000.00
WS05	On 01/08/2018	Spot Bond	1.39000		237.04290		1.39000	236.94781			0.00	0	20,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.82500		106.33170		6.87500	106.26199			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.72000		107.59979		7.82000	107.30594			140,504,000,000,000.00	18,200,000,000	9,120,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.98500		108.33626		8.08500	107.89536			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.23500		107.77673		8.31500	107.37063			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.29000		107.92327		8.38000	107.41674			41,450,000,000,000.00	5,000,000,000	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.47500		93.08609		6.52500	93.01892			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.10000		99.25356		6.15500	99.23027			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.40500		91.40064		6.45500	91.32166			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.08000		96.82515		6.13500	96.78116			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.47500		93.06970		6.52500	93.00242			0.00	0	7,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	7.37500	67.76831		7.47500	67.40473			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	37.10957		100.00000	37.03916			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	19.64256		100.00000	19.60529			0.00	0	0.00
Total for j-Bonds :										1.49e+017	19,381,338,300	92 482 071 700.00
Grand Total:										1.49e+017	19,381,492,402	192 485 409 930.00