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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 18/06/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 18/06/2014	Any day expiry		10.72620	10.72620		10.84070	10.84070		12.67	26,815,500.00	2,500	0.00
\$ / R	On 19/06/2014	Any day expiry		10.73250	10.73250		10.84070	10.84070		12.84	0.00	0	0.00
\$ / R	On 20/06/2014	Any day expiry		10.73250	10.73250		10.84080	10.84080		12.78	162,181,500.00	15,000	51,000.00
\$ / R	On 20/06/2014	Any day expiry	10.60	Call	140.45040	0.14045	244.51060	0.24451	140.450	15.07	0.00	0	5,000.00
\$ / R	On 20/06/2014	Any day expiry	10.65	Put	15.40610	0.01541	6.83410	0.00683	15.406	14.31	0.00	0	20,000.00
\$ / R	On 20/06/2014	Any day expiry	10.70	Call	61.04950	0.06105	153.04070	0.15304	61.049	13.54	0.00	0	10,000.00
\$ / R	On 20/06/2014	Any day expiry	10.75	Call	32.37510	0.03238	111.99410	0.11199	32.375	12.78	0.00	0	35,000.00
\$ / R	On 20/06/2014	Any day expiry	10.79	Call	20.33460	0.02033	82.75270	0.08275	20.335	13.57	0.00	0	35,000.00
\$ / R	On 20/06/2014	Any day expiry	10.79	Put	77.83460	0.07783	31.95270	0.03195	77.835	13.57	0.00	0	35,000.00
\$ / R	On 20/06/2014	Any day expiry	10.80	Call	18.05530	0.01806	76.05130	0.07605	18.055	13.77	0.00	0	5,000.00
\$ / R	On 24/06/2014	Any day expiry		10.73760	10.73760		10.84750	10.84750		11.59	0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry	10.74	Put	65.28770	0.06529	34.78480	0.03478	65.288	11.67	0.00	0	3,000.00
\$ / R	On 25/06/2014	Any day expiry		10.73930	10.73930		10.84920	10.84920		11.74	0.00	0	0.00
\$ / R	On 25/06/2014	Any day expiry	10.44	Put	6.73690	0.00674	3.96930	0.00397	6.737	14.06	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Call	296.65620	0.29666	403.50780	0.40351	296.656	13.98	0.00	0	5,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Put	7.35620	0.00736	4.30780	0.00431	7.356	13.98	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Call	215.14460	0.21514	318.06790	0.31807	215.145	13.31	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Put	15.84460	0.01584	8.86790	0.00887	15.845	13.31	0.00	0	10,000.00

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 25/06/2014	Any day expiry	10.55	Call	206.50260	0.20650	308.79100	0.30879	206.503	13.24	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Put	17.20260	0.01720	9.59100	0.00959	17.203	13.24	0.00	0	2,500.00
\$ / R	On 26/06/2014	Any day expiry			10.74110	10.74110	10.85090	10.85090		11.71	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.74280	10.74280	10.85270	10.85270		11.70	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.72	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	49.43590	0.04944	105.08240	0.10508	49.436	12.19	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.74810	10.74810	10.85790	10.85790		11.17	0.00	0	201.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	117.76560	0.11777	70.51920	0.07052	117.766	11.48	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	0.03570	0.00004	0.09230	0.00009	0.036	22.93	0.00	0	500.00
\$ / R	On 01/07/2014	Any day expiry			10.74980	10.74980	10.85970	10.85970		11.21	483,742,000.00	45,000	45,000.00
\$ / R	On 01/07/2014	Any day expiry	10.75	Put	90.78720	0.09079	56.52520	0.05653	90.787	11.21	0.00	0	60,000.00
\$ / R	On 02/07/2014	Any day expiry			10.75160	10.75160	10.86610	10.86610		11.20	0.00	0	0.00
\$ / R	On 02/07/2014	Any day expiry	10.80	Put	122.81420	0.12281	0.00000	0.00000	122.814	11.48	2,842,800.00	30,000	30,000.00
\$ / R	On 02/07/2014	Any day expiry	10.84	Call	60.80060	0.06080	0.00000	0.00000	60.801	11.71	1,195,000.00	10,000	10,000.00
\$ / R	On 08/07/2014	Any day expiry			10.76210	10.76210	10.87200	10.87200		10.94	0.00	0	0.00
\$ / R	On 08/07/2014	Any day expiry	10.60	Call	212.01150	0.21201	302.96310	0.30296	212.012	11.32	0.00	0	10,000.00
\$ / R	On 08/07/2014	Any day expiry	10.80	Call	95.09770	0.09510	158.98580	0.15899	95.098	11.23	0.00	0	10,000.00
\$ / R	On 10/07/2014	Any day expiry			10.76560	10.76560	10.87550	10.87550		10.97	0.00	0	0.00
\$ / R	On 10/07/2014	Any day expiry	10.74	Call	128.97160	0.12897	204.69430	0.20469	128.972	10.99	0.00	0	250.00
\$ / R	On 14/07/2014	Any day expiry			10.77260	10.77260	10.88250	10.88250		10.81	0.00	0	0.00
\$ / R	On 14/07/2014	Any day expiry	10.50	Call	305.31540	0.30532	399.63240	0.39963	305.315	10.97	0.00	0	1,500.00
\$ / R	On 14/07/2014	Any day expiry	10.90	Call	80.40200	0.08040	128.09730	0.12810	80.402	11.67	0.00	0	1,000.00
\$ / R	On 28/07/2014	Any day expiry			10.79720	10.79720	10.90710	10.90710		11.02	0.00	0	348.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.00660	0.00001	0.00780	0.00001	0.007	20.31	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	147.66460	0.14766	211.82470	0.21182	147.665	11.13	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.79900	10.79900	10.90890	10.90890		11.05	26,328,636.00	2,436	7,308.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	160.02240	0.16002	117.49280	0.11749	160.022	11.05	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	1.02200	0.00102	1.94980	0.00195	1.022	17.88	0.00	0	500.00
\$ / R	On 08/08/2014	Any day expiry			10.81660	10.81660	10.92650	10.92650		11.08	0.00	0	0.00
\$ / R	On 08/08/2014	Any day expiry	10.74	Call	217.39080	0.21739	292.40650	0.29241	217.391	10.98	0.00	0	250.00
\$ / R	On 22/08/2014	Any day expiry			10.84130	10.84130	10.95130	10.95130		11.29	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	31.99880	0.03200	25.25640	0.02526	31.999	10.42	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	19.78440	0.01978	29.38610	0.02939	19.784	16.26	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.85030	10.85030	10.96040	10.96040		11.29	0.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	187.70040	0.18770	146.10650	0.14611	187.700	11.21	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	6.64620	0.00665	9.85210	0.00985	6.646	18.46	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.85210	10.85210	10.96220	10.96220		11.29	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.13660	0.00014	0.12120	0.00012	0.137	18.89	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	175.58120	0.17558	226.23780	0.22624	175.581	11.75	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry			10.87200	10.87200	10.98210	10.98210		11.32	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	300.02090	0.30002	372.64400	0.37264	300.021	11.16	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.88460	10.88460	10.99480	10.99480		11.54	351,224,272.80	32,268	708,219.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	1.08120	0.00108	1.02010	0.00102	1.081	16.42	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	1.23560	0.00124	1.15780	0.00116	1.236	16.02	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	1.27780	0.00128	1.19530	0.00120	1.278	15.91	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	1.51460	0.00151	1.40420	0.00140	1.515	15.41	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	6.64540	0.00665	5.63870	0.00564	6.645	11.47	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	14.90620	0.01491	10.73260	0.01073	14.906	11.08	0.00	0	72,800.00

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\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	21.37080	0.02137	15.71920	0.01572	21.371	10.93	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	29.17260	0.02917	21.82990	0.02183	29.173	10.80	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	30.17510	0.03018	22.62170	0.02262	30.175	10.78	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	31.20820	0.03121	23.43720	0.02344	31.208	10.77	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	33.36520	0.03337	25.14590	0.02515	33.365	10.74	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	35.64910	0.03565	26.95940	0.02696	35.649	10.71	0.00	0	10,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	41.95230	0.04195	31.98820	0.03199	41.952	10.63	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	55.36120	0.05536	41.67510	0.04168	55.361	10.61	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	544.36250	0.54436	639.24680	0.63925	544.363	10.65	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	79.81390	0.07981	58.28190	0.05828	79.814	10.79	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	470.06010	0.47006	557.51760	0.55752	470.060	10.83	0.00	0	11,362.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	85.46010	0.08546	62.71760	0.06272	85.460	10.83	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	462.98090	0.46298	549.82140	0.54982	462.981	10.84	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	91.36740	0.09137	67.38520	0.06739	91.367	10.86	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	100.72500	0.10072	74.83220	0.07483	100.725	10.92	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	421.90030	0.42190	504.89930	0.50490	421.900	10.95	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	107.30030	0.10730	80.09930	0.08010	107.300	10.95	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	114.14460	0.11414	85.61330	0.08561	114.145	10.99	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	402.26890	0.40227	483.26490	0.48326	402.269	11.00	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	117.66890	0.11767	88.46490	0.08846	117.669	11.00	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	136.31880	0.13632	103.67330	0.10367	136.319	11.09	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	358.86090	0.35886	435.00780	0.43501	358.861	11.13	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	160.97610	0.16098	124.06330	0.12406	160.976	11.20	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	217.70270	0.21770	172.01640	0.17202	217.703	11.41	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	267.47170	0.26747	331.24780	0.33125	267.472	11.43	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	228.30370	0.22830	284.10710	0.28411	228.304	11.65	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	203.48000	0.20348	251.09250	0.25109	203.480	11.93	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	318.88000	0.31888	256.29250	0.25629	318.880	11.93	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	169.96660	0.16997	210.49200	0.21049	169.967	12.36	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	115.77460	0.11577	143.81350	0.14381	115.775	13.30	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	107.10470	0.10710	133.02800	0.13303	107.105	13.50	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	96.26770	0.09627	119.40910	0.11941	96.268	13.78	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	93.46800	0.09347	115.81010	0.11581	93.468	13.86	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	92.10510	0.09211	114.05850	0.11406	92.105	13.90	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	707.50510	0.70751	619.25850	0.61926	707.505	13.90	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	90.76610	0.09077	112.33520	0.11234	90.766	13.94	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	56.75490	0.05675	69.48360	0.06948	56.755	15.36	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	46.98320	0.04698	57.19950	0.05720	46.983	15.99	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,162.38320	1.16238	1,062.39950	1.06240	1,162.383	15.99	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	32.48840	0.03249	40.25390	0.04025	32.488	16.88	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	29.27410	0.02927	36.29670	0.03630	29.274	17.14	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	27.81290	0.02781	34.49690	0.03450	27.813	17.28	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	26.11100	0.02611	32.40010	0.03240	26.111	17.44	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	18.02760	0.01803	22.42420	0.02242	18.028	18.47	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.89720	10.89720	11.00770	11.00770		11.59	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	90.96990	0.09097	67.68560	0.06769	90.970	10.91	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	103.16230	0.10316	77.45260	0.07745	103.162	10.98	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.90480	10.90480	11.01530	11.01530		11.67	0.00	0	162.00

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\$ / R	On 26/09/2014	Any day expiry	10.80	Put	211.65150		0.21165		168.49760	0.16850	211.652	11.51	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	17.90550		0.01791		21.41230	0.02141	17.905	19.57	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.91040		10.91040		11.02090	11.02090		11.66	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.63690		0.00064		0.60860	0.00061	0.637	18.20	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	251.23920		0.25124		305.09780	0.30510	251.239	11.88	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.92740		10.92740		11.03790	11.03790		11.93	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	380.17000		0.38017		451.06720	0.45107	380.170	11.55	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.96700		10.96700		11.07760	11.07760		12.05	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	1.50530		0.00151		1.38330	0.00138	1.505	17.77	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	233.00320		0.23300		189.71110	0.18971	233.003	11.81	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	224.88180		0.22488		263.46590	0.26347	224.882	13.02	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	32.93030		0.03293		35.24990	0.03525	32.930	20.04	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.97830		10.97830		11.08900	11.08900		12.21	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	51.53440		0.05153		41.54160	0.04154	51.534	11.45	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	113.49640		0.11350		131.25850	0.13126	113.496	15.17	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			11.01800		11.01800		11.12870	11.12870		12.26	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	245.26010		0.24526		201.77140	0.20177	245.260	11.92	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	46.88130		0.04688		47.09880	0.04710	46.881	20.93	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.02360		11.02360		11.13430	11.13430		12.27	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	2.68920		0.00269		2.43210	0.00243	2.689	17.41	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	283.51430		0.28351		324.90580	0.32491	283.514	13.01	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			11.04810		11.04810		11.15890	11.15890		12.41	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.05000		11.05000		11.16080	11.16080		11.79	99,516,300.00	9,006	108,913.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	9.21180		0.00921		10.46890	0.01047	9.212	14.25	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	15.44510		0.01545		17.62990	0.01763	15.445	13.02	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	30.23970		0.03024		29.47620	0.02948	30.240	12.24	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	37.38870		0.03739		34.35000	0.03435	37.389	12.07	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	47.93930		0.04794		41.32530	0.04133	47.939	11.87	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,009.47050		1.00947		1,110.71360	1.11071	1,009.471	11.75	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	59.47050		0.05947		49.91360	0.04991	59.471	11.75	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	841.65740		0.84166		937.14320	0.93714	841.657	11.62	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	99.50000		0.09950		82.81180	0.08281	99.500	11.59	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	101.54160		0.10154		84.49690	0.08450	101.542	11.58	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	103.61580		0.10362		86.20980	0.08621	103.616	11.57	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	107.86100		0.10786		89.72010	0.08972	107.861	11.56	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	121.41270		0.12141		100.94990	0.10095	121.413	11.52	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	123.79400		0.12379		102.92670	0.10293	123.794	11.51	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	136.23620		0.13624		113.27790	0.11328	136.236	11.48	0.00	0	22,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	149.60500		0.14960		124.44150	0.12444	149.605	11.44	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	178.60410		0.17860		146.10410	0.14610	178.604	11.60	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	206.55870		0.20656		170.30860	0.17031	206.559	11.73	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	539.26830		0.53927		612.18450	0.61218	539.268	11.79	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	533.59940		0.53360		605.97060	0.60597	533.599	11.81	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	259.98320		0.25998		217.16000	0.21716	259.983	11.97	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	469.30730		0.46931		535.08090	0.53508	469.307	12.05	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	314.90240		0.31490		266.03010	0.26603	314.902	12.18	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	352.70830		0.35271		300.02460	0.30002	352.708	12.32	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	411.90970		0.41191		352.38450	0.35238	411.910	12.56	0.00	0	4,955.00

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 12/12/2014	Foreign Exchange Future	11.20	Put	476.69420	0.47669	410.72440	0.41072	476.694	12.86	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	151.94770	0.15195	171.27100	0.17127	151.948	15.20	0.00	0	28,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	150.61890	0.15062	169.75390	0.16975	150.619	15.23	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	142.56240	0.14256	156.84970	0.15685	142.562	15.64	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	133.29980	0.13330	133.44030	0.13344	133.300	16.74	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	132.88040	0.13288	132.32530	0.13233	132.880	16.80	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	114.90890	0.11491	77.61650	0.07762	114.909	20.86	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	113.10500	0.11310	74.52130	0.07452	113.105	21.15	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	94.23490	0.09423	66.26470	0.06626	94.235	21.15	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	92.32080	0.09232	65.43450	0.06543	92.321	21.15	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	15.88480	0.01588	40.58250	0.04058	15.885	21.15	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.05570	11.05570	11.16650	11.16650		12.40	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	251.98960	0.25199	209.33820	0.20934	251.990	11.95	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	58.10500	0.05811	59.06980	0.05907	58.105	21.46	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.07090	11.07090	11.18210	11.18210		12.40	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	3.69710	0.00370	3.32520	0.00333	3.697	17.07	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	347.14770	0.34715	393.46100	0.39346	347.148	12.82	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.14320	11.14320	11.25540	11.25540		12.66	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	4.70090	0.00470	4.41610	0.00442	4.701	16.44	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	262.14750	0.26215	222.75460	0.22275	262.148	12.00	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	418.34310	0.41834	472.61650	0.47262	418.343	12.78	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	80.87290	0.08087	84.55920	0.08456	80.873	22.51	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.19940	11.19940	11.31230	11.31230		12.76	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	266.76940	0.26677	229.33640	0.22934	266.769	12.01	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	97.91090	0.09791	102.63960	0.10264	97.911	22.94	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.20140	11.20140	11.31440	11.31440		12.75	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	5.69520	0.00570	5.42230	0.00542	5.695	16.11	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	495.88150	0.49588	557.58890	0.55759	495.882	12.66	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.23760	11.23760	11.35100	11.35100		12.84	2,247,520.00	200	23,025.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	85.21840	0.08522	75.59970	0.07560	85.218	11.95	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	124.66000	0.12466	109.28880	0.10929	124.660	11.86	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	170.23890	0.17024	149.97810	0.14998	170.239	11.83	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	247.09790	0.24710	216.01800	0.21602	247.098	11.90	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	264.06650	0.26407	228.74320	0.22874	264.067	11.98	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	313.95100	0.31395	273.70420	0.27370	313.951	12.18	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	279.80450	0.27980	314.51950	0.31452	279.805	14.62	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	187.49360	0.18749	210.82610	0.21083	187.494	16.09	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	144.72330	0.14472	162.30380	0.16230	144.723	17.12	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	108.86570	0.10887	115.62740	0.11563	108.866	21.19	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.26030	11.26030	11.37390	11.37390		12.87	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	271.45570	0.27146	235.56790	0.23557	271.456	12.05	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	102.09360	0.10209	115.40880	0.11541	102.094	22.99	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.32750	11.32750	11.44110	11.44110		13.13	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	274.55010	0.27455	245.60630	0.24561	274.550	12.08	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	106.76350	0.10676	121.80500	0.12181	106.764	22.79	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.38830	11.38830	11.50200	11.50200		13.25	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	280.76990	0.28077	252.31440	0.25231	280.770	12.20	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	103.52380	0.10352	119.90970	0.11991	103.524	22.47	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 12/06/2015		Foreign Exchange Future	11.42820	11.42820		11.54190	11.54190		13.33	23,999,220.00	2,100	7,436.00
\$ / R	On 26/06/2015		Any day expiry	11.45130	11.45130		11.56500	11.56500		13.36	0.00	0	0.00
\$ / R	On 26/06/2015	10.80	Any day expiry	Put 286.44160	0.28644		257.41390	0.25741	286.442	12.32	0.00	0	300.00
\$ / R	On 26/06/2015	15.88	Any day expiry	Call 101.21220	0.10121		112.96150	0.11296	101.212	22.41	0.00	0	300.00
\$ / R	On 29/07/2015		Any day expiry	11.52070	11.52070		11.63430	11.63430		13.50	0.00	0	0.00
\$ / R	On 29/07/2015	10.80	Any day expiry	Put 292.74670	0.29275		264.18700	0.26419	292.747	12.44	0.00	0	300.00
\$ / R	On 29/07/2015	16.15	Any day expiry	Call 103.37540	0.10338		118.06600	0.11807	103.375	22.07	0.00	0	300.00
\$ / R	On 27/08/2015		Any day expiry	11.58160	11.58160		11.69530	11.69530		13.69	0.00	0	0.00
\$ / R	On 27/08/2015	10.80	Any day expiry	Put 296.77770	0.29678		268.65610	0.26866	296.778	12.52	0.00	0	300.00
\$ / R	On 27/08/2015	16.50	Any day expiry	Call 103.62860	0.10363		112.34100	0.11234	103.629	22.04	0.00	0	300.00
\$ / R	On 14/09/2015		Foreign Exchange Future	11.61950	11.61950		11.73310	11.73310		13.69	0.00	0	0.00
\$ / R	On 28/09/2015		Any day expiry	11.64890	11.64890		11.76260	11.76260		13.78	0.00	0	0.00
\$ / R	On 28/09/2015	10.80	Any day expiry	Put 300.18860	0.30019		272.02320	0.27202	300.189	12.59	0.00	0	300.00
\$ / R	On 28/09/2015	16.80	Any day expiry	Call 101.74110	0.10174		115.06440	0.11506	101.741	21.69	0.00	0	300.00
\$ / R	On 28/10/2015		Any day expiry	11.71200	11.71200		11.82560	11.82560		13.87	0.00	0	0.00
\$ / R	On 28/10/2015	10.80	Any day expiry	Put 303.00380	0.30300		275.11570	0.27512	303.004	12.64	0.00	0	300.00
\$ / R	On 28/10/2015	16.98	Any day expiry	Call 107.08130	0.10708		121.82660	0.12183	107.081	21.47	0.00	0	300.00
\$ / R	On 25/11/2015		Any day expiry	11.77080	11.77080		11.88450	11.88450		13.94	0.00	0	0.00
\$ / R	On 25/11/2015	10.80	Any day expiry	Put 304.61630	0.30462		276.44160	0.27644	304.616	12.67	0.00	0	300.00
\$ / R	On 25/11/2015	17.45	Any day expiry	Call 99.67680	0.09968		108.03000	0.10803	99.677	21.43	0.00	0	300.00
\$ / R	On 11/12/2015		Foreign Exchange Future	11.81080	11.81080		11.92440	11.92440		13.99	0.00	0	0.00
\$ / R	On 11/12/2015	11.00	Foreign Exchange Future	Call 1,189.33720	1.18934		1,270.32640	1.27033	1,189.337	12.83	0.00	0	500.00
\$ / R	On 21/12/2015		Any day expiry	11.82550	11.82550		11.93910	11.93910		14.07	0.00	0	0.00
\$ / R	On 21/12/2015	10.80	Any day expiry	Put 305.54730	0.30555		276.80660	0.27681	305.547	12.69	0.00	0	300.00
\$ / R	On 21/12/2015	17.87	Any day expiry	Call 93.16540	0.09317		102.19330	0.10219	93.165	21.33	0.00	0	300.00
\$ / R MAXI	On 15/09/2014		Foreign Exchange Future	10.88460	10.88460		10.99480	10.99480		11.54	435,384.00	40	1,039.00
\$ / R MAXI	On 12/12/2014		Foreign Exchange Future	11.05000	11.05000		11.16080	11.16080		11.79	165,750.00	15	25.00
\$ / R MAXI	On 12/12/2014	10.72	Foreign Exchange Future	Call 54,498.25680	0.54498		61,844.54640	0.61845	54,498.257	11.77	0.00	0	200.00
\$ / R MAXI	On 16/03/2015		Foreign Exchange Future	11.23760	11.23760		11.35100	11.35100		12.84	0.00	0	0.00
£ / R	On 15/09/2014		Foreign Exchange Future	18.42530	18.42530		18.63560	18.63560		11.24	22,073,509.40	1,198	39,268.00
£ / R	On 15/09/2014	16.50	Foreign Exchange Future	Put 19.53640	0.01954		16.36920	0.01637	19.536	13.00	0.00	0	11,200.00
£ / R	On 15/09/2014	17.20	Foreign Exchange Future	Put 49.11820	0.04912		38.61220	0.03861	49.118	11.12	0.00	0	15,000.00
£ / R	On 15/09/2014	17.35	Foreign Exchange Future	Put 60.43580	0.06044		46.93520	0.04694	60.436	10.72	0.00	0	3,200.00
£ / R	On 15/09/2014	17.65	Foreign Exchange Future	Put 101.79250	0.10179		70.11760	0.07012	101.793	10.30	0.00	0	2,750.00
£ / R	On 15/09/2014	19.01	Foreign Exchange Future	Call 222.19410	0.22219		286.44540	0.28645	222.194	12.37	0.00	0	2,750.00
£ / R	On 15/09/2014	19.44	Foreign Exchange Future	Call 141.83200	0.14183		186.25530	0.18626	141.832	13.18	0.00	0	21,200.00
£ / R	On 15/09/2014	19.70	Foreign Exchange Future	Call 105.20280	0.10520		142.55680	0.14256	105.203	13.51	0.00	0	20,000.00
£ / R	On 12/12/2014		Foreign Exchange Future	18.68700	18.68700		18.89710	18.89710		12.07	0.00	0	7,051.00
£ / R	On 12/12/2014	18.50	Foreign Exchange Future	Put 524.49900	0.52450		431.47950	0.43148	524.499	11.88	0.00	0	500.00
£ / R	On 23/01/2015		Any day expiry	18.81640	18.81640		19.02800	19.02800		12.36	0.00	0	0.00
£ / R	On 23/01/2015	18.22	Any day expiry	Put 418.68070	0.41868		342.14970	0.34215	418.681	11.81	0.00	0	9,605.00
£ / R	On 23/01/2015	18.50	Any day expiry	Put 549.03870	0.54904		458.65990	0.45866	549.039	12.07	0.00	0	4,700.00
£ / R	On 23/01/2015	18.63	Any day expiry	Put 616.08700	0.61609		519.39200	0.51939	616.087	12.20	0.00	0	4,697.00
£ / R	On 23/01/2015	21.04	Any day expiry	Call 217.72580	0.21773		252.35060	0.25235	217.726	15.28	0.00	0	9,605.00
£ / R	On 23/01/2015	21.70	Any day expiry	Call 151.16980	0.15117		174.90870	0.17491	151.170	15.87	0.00	0	4,700.00
£ / R	On 23/01/2015	21.72	Any day expiry	Call 149.53490	0.14953		173.00290	0.17300	149.535	15.89	0.00	0	4,697.00

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 16/03/2015	Foreign Exchange Future			18.97570		18.97570		19.18940	19.18940		12.72	0.00	0	170.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10664		0.10664		0.10765	0.10765		11.80	0.00	0	2,775.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10833		0.10833		0.10934	0.10934		14.29	0.00	0	13,484.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.11027		0.11027		0.11131	0.11131		14.44	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.77950		14.77950		14.89340	14.89340		11.39	23,174,256.00	1,568	70,087.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	13.45580		0.01346		9.71050	0.00971	13.456	10.45	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	36.26500		0.03627		27.47570	0.02748	36.265	10.42	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	55.38020		0.05538		42.83820	0.04284	55.380	10.40	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	125.13940		0.12514		97.92690	0.09793	125.139	10.73	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	134.56320		0.13456		105.83690	0.10584	134.563	10.77	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	98.45960		0.09846		118.19800	0.11820	98.460	13.47	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	46.64250		0.04664		56.12490	0.05612	46.643	15.01	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.01010		15.01010		15.12470	15.12470		12.09	3,752,525.00	250	12,732.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	47.92680		0.04793		41.73570	0.04174	47.927	11.42	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	74.94370		0.07494		62.49460	0.06249	74.944	11.35	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	179.04500		0.17904		198.37790	0.19838	179.045	14.33	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.27340		15.27340		15.39120	15.39120		12.41	1,527,340.00	100	2,426.00
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			490.83400		490.83400		490.09800	490.09800			0.00	0	0.00
AL12	On 06/11/2014	Index Future			498.20700		498.20700		497.46200	497.46200			0.00	0	0.00
AL12	On 05/02/2015	Index Future			505.93000		505.93000		505.18200	505.18200			0.00	0	0.00
AL37	On 07/08/2014	Index Future			422.81500		422.81500		422.84800	422.84800			0.00	0	0.00
AL37	On 06/11/2014	Index Future			429.16600		429.16600		429.20200	429.20200			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			495.88100		495.88100		495.57100	495.57100			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			503.32900		503.32900		503.01700	503.01700			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			450.60600		450.60600		450.29700	450.29700			0.00	0	646.00
ALBI	On 06/11/2014	Index Future			457.37400		457.37400		457.06300	457.06300			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			464.46400		464.46400		464.15600	464.15600			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.10390		10.10390		10.20370	10.20370		10.77	15,155,850.00	1,500	13,015.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.19490		10.19490		10.29490	10.29490		11.19	0.00	0	4,651.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	68.40060		0.06840		56.17450	0.05617	68.401	11.28	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	149.85490		0.14985		123.47440	0.12347	149.855	11.09	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	391.28560		0.39129		453.24300	0.45324	391.286	11.15	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	147.21430		0.14721		172.86810	0.17287	147.214	12.33	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	137.45840		0.13746		161.35560	0.16136	137.458	12.44	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.30160		10.30160		10.40370	10.40370		11.76	0.00	0	100.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.98970		9.98970		10.10510	10.10510		9.57	0.00	0	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.11980		10.11980		10.23580	10.23580		11.46	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFK	On 12/12/2014	Can-Do Future		67.39150	67.39150		-102.65520	-102.65520			0.00	0	1,942.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		791.89210	791.89210		867.96160	867.96160			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		878.32260	878.32260		955.96550	955.96550			0.00	0	2,913.00
CF CANDO CAFI	On 12/12/2014	Can-Do Future		8.63260	8.63260		90.86970	90.86970			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		730.18820	730.18820		809.58450	809.58450			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		114.79540	114.79540		140.25240	140.25240			0.00	0	5,000.00
CF CANDO CAFS	On 25/06/2014	Can-Do Future		124.76020	124.76020		217.30220	217.30220			0.00	0	5,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future		12.13780	12.13780		12.22810	12.22810		11.67	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future		12.33350	12.33350		12.42380	12.42380		12.53	0.00	0	887.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.55750	12.55750		12.65030	12.65030		13.10	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.73760	1.73760		1.75450	1.75450		11.13	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.75780	1.75780		1.77470	1.77470		12.11	0.00	0	0.00
EL28	On 07/08/2014	Bond Future		123.98311	123.98311		123.86118	123.86118			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		124.37925	124.37925		124.25740	124.25740			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/08/2014	Bond Future		9.81525	83.24120		9.83927	83.06792			66,759,442.40	802	6,220.00
ES33	On 06/11/2014	Bond Future		9.91931	80.70683		9.94394	80.53222			0.00	0	0.00
ES33	On 05/02/2015	Bond Future		10.02410	81.95865		10.04930	81.78311			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		449.64300	449.64300		449.41600	449.41600			4,496,430.00	1	521.00
GOVI	On 06/11/2014	GOVI		456.39700	456.39700		456.16900	456.16900			0.00	0	28.00
GOVI	On 05/02/2015	GOVI		463.47200	463.47200		463.24800	463.24800			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		116.92255	116.92255		116.80911	116.80911			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		118.69325	118.69325		118.58000	118.58000			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 07/08/2014	Bond Future		121.78008	121.78008		121.65981	121.65981			0.00	0	725.00
I2038	On 06/11/2014	Bond Future		123.62455	123.62455		123.50410	123.50410			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2046	On 07/08/2014	Bond Future	121.78864		121.78864		121.66883	121.66883			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future	122.28762		122.28762		122.16764	122.16764			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	127.17008		127.17008		127.04393	127.04393			0.00	0	2,720.00
I2050	On 06/11/2014	Bond Future	129.09568		129.09568		128.96957	128.96957			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	216.27400		216.27400		216.20500	216.20500			0.00	0	1,267.00
IGOV	On 06/11/2014	Index Future	219.54900		219.54900		219.48000	219.48000			0.00	0	87.00
IGOV	On 05/02/2015	Index Future	222.97900		222.97900		222.91200	222.91200			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	586.94000		586.94000		586.38500	586.38500			0.00	0	210.00
ILBI	On 06/11/2014	Index Future	595.81900		595.81900		595.25800	595.25800			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate	143.21301		143.21301		143.08337	143.08337			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
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	5.80000	94.20000			5.80000	94.20000			47,100,000.00	2,000	0.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future	5.86000	94.14000			5.86000	94.14000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.04000	93.96000			6.03000	93.97000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.10000	93.90000			6.09000	93.91000			0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.26000	93.74000			6.27000	93.73000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.42000	93.58000			6.43000	93.57000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.50000	93.50000			6.51000	93.49000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.79000	93.21000			6.78000	93.22000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	7.10000	92.90000			7.05000	92.95000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	7.25000	92.75000			7.23000	92.77000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.42000	92.58000			7.39000	92.61000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.56000	92.44000			7.54000	92.46000			0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future	9.39180	9.39180			9.46350	9.46350		7.81	0.00	0	0.00
NZ\$ / R	On 12/12/2014	Foreign Exchange Future	9.45350	9.45350			9.52470	9.52470		9.63	0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.35780	1.35780			1.35460	1.35460			0.00	0	125.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future	1.35840	1.35840			1.35520	1.35520			0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.86291	112.35779			6.85391	112.36760		1.00	0.00	0	6,048.00
R157	On 06/11/2014	Bond Future	7.11591	107.23300			7.10200	107.24469		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future	7.51976	108.89650			7.49536	108.91085		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 07/08/2014	Bond Future	8.46972	116.84112			8.47786	116.77302		9.70	22,784,018.40	195	48,317.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future	7.60	Call	56.52000	0.05652	59.19000	0.05919	56.520	9.36	0.00	0	210.00
R186	On 07/08/2014	Bond Future	8.00	Call	374.09000	0.37409	378.37000	0.37837	374.090	9.51	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.25	Call	903.30000	0.90330	903.57000	0.90357	903.300	9.61	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.43	Put	1,843.26000	1.84326	1,904.43000	1.90443	1,843.260	9.68	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.70	Put	895.50000	0.89550	939.22000	0.93922	895.500	9.81	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	446.57000	0.44657	476.73000	0.47673	446.570	9.93	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	159.86000	0.15986	175.39000	0.17539	159.860	10.07	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.55239	118.59602	8.56060	118.52880		10.29	0.00	0	103.00
R186	On 06/11/2014	Bond Future	9.17	Put	1,204.08000	1.20408	1,214.92000	1.21492	1,204.080	10.60	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.63281	115.13974	8.64100	115.07410		10.92	0.00	0	0.00
R186	On 05/02/2015	Bond Future	9.00	Put	2,710.28000	2.71028	2,760.26000	2.76026	2,710.280	11.04	0.00	0	9,600.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 07/08/2014	Bond Future			286.09434	286.09434	285.82029	285.82029			0.00	0	905.00
R197	On 06/11/2014	Bond Future			290.42653	290.42653	290.15292	290.15292			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 07/08/2014	Bond Future			6.08157	102.14548	6.06482	102.15148		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 07/08/2014	Bond Future			229.24558	229.24558	229.02225	229.02225		10.28	0.00	0	44,627.00
R202	On 06/11/2014	Bond Future			232.71716	232.71716	232.49362	232.49362			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 07/08/2014	Bond Future			8.30046	100.14392	8.31406	100.06359		7.95	0.00	0	12,508.00
R2023	On 06/11/2014	Bond Future			8.39387	97.72785	8.40779	97.64782		8.65	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.48751	99.24336	8.50165	99.16432		8.77	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 07/08/2014	Bond Future			7.43055	105.57880	7.42492	105.59433		3.03	0.00	0	24,601.00
R203	On 07/08/2014	Bond Future	6.84	Call	40.65000	0.04065	39.50000	0.03950	40.650	2.94	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.56661	103.00145	7.55977	103.01885		3.13	0.00	0	200.00
R203	On 06/11/2014	Bond Future	6.84	Call	179.23000	0.17923	186.21000	0.18621	179.230	3.04	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	252.53000	0.25253	262.27000	0.26227	252.530	3.06	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.71391	104.59890	7.70532	104.61890		3.09	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	997.32000	0.99732	1,013.82000	1.01382	997.320	3.08	0.00	0	55.00
R203	On 15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 07/08/2014	Bond Future			8.99292		92.04652		9.01148	91.90239			0.00	0	4,308.00
R2030	On 06/11/2014	Bond Future			9.07632		93.42983		9.09528	93.28504			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			9.15913		90.87180		9.17844	90.72684			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.18976		93.76265		9.20811	93.59878			0.00	0	10,102.00
R2037	On 06/11/2014	Bond Future			9.26844		95.17179		9.28717	95.00699			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			9.34645		92.39038		9.36552	92.22511			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.68479		102.27016		7.66827	102.33085		4.45	19,124,519.92	187	15,498.00
R204	On 07/08/2014	Bond Future	7.78	Put	511.80000		0.51180		493.55000	0.49355	511.800	4.46	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.79945		103.80627		7.78128	103.86944		4.43	0.00	0	200.00
R204	On 06/11/2014	Bond Future	7.99	Put	849.12000		0.84912		837.80000	0.83780	849.120	4.48	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.91560		101.38134		7.89534	101.44779		4.59	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 07/08/2014	Bond Future			9.29111		98.36665		9.32953	97.99359			0.00	0	14,129.00
R2048	On 06/11/2014	Bond Future			9.36948		95.41806		9.40892	95.04091			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			9.44744		96.89782		9.48789	96.51694			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 07/08/2014	Bond Future			7.94693		97.51944		7.95638	97.47921		5.76	0.00	0	30,770.00
R207	On 06/11/2014	Bond Future			8.05255		98.98461		8.06217	98.94534		5.81	0.00	0	100.00
R207	On 05/02/2015	Bond Future			8.16017		96.87845		8.16981	96.84082		6.01	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 07/08/2014	Bond Future			8.11592		95.55646		8.12476	95.51371		6.69	288,198,283.36	3,016	16,437.00
R208	On 07/08/2014	Bond Future	8.28	Put	598.85000		0.59885		637.13000	0.63713	598.850	6.70	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.21624		93.59372		8.22520	93.55184		7.13	0.00	0	100.00
R208	On 06/11/2014	Bond Future	8.50	Put	1,085.93000		1.08593		1,122.46000	1.12246	1,085.930	7.21	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.31598		95.04528		8.32493	95.00489		7.09	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 07/08/2014	Bond Future			9.11000		75.44970		9.13306	75.27978		14.28	42,478,181.10	563	25,573.00
R209	On 06/11/2014	Bond Future			9.18508		73.43670		9.20865	73.26539		15.97	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	8.50	Call	1,024.45000		1.02445		979.69000	0.97969	1,024.450	15.58	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,571.58000		1.57158		1,510.78000	1.51078	1,571.580	15.71	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,123.38000		2.12338		2,048.86000	2.04886	2,123.380	15.81	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,277.24000		2.27724		2,199.25000	2.19925	2,277.240	15.84	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,437.38000		2.43738		2,355.56000	2.35556	2,437.380	15.87	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	2,668.38000		2.66838		2,742.74000	2.74274	2,668.380	15.97	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	1,907.03000		1.90703		1,967.15000	1.96715	1,907.030	16.12	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	1,704.27000		1.70427		1,759.63000	1.75963	1,704.270	16.17	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	982.69000		0.98269		1,018.96000	1.01896	982.690	16.41	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	908.82000		0.90882		942.91000	0.94291	908.820	16.44	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	839.79000		0.83979		871.54000	0.87154	839.790	16.47	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.25819		74.57576		9.28222	74.40341		16.40	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 07/08/2014	Bond Future			172.11354		172.11354		171.94663	171.94663			0.00	0	618.00
R210	On 06/11/2014	Bond Future			172.68055		172.68055		172.51359	172.51359			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 07/08/2014	Bond Future			130.78855		130.78855		130.67146	130.67146			0.00	0	390.00
R211	On 06/11/2014	Bond Future			132.76937		132.76937		132.65253	132.65253			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 07/08/2014	Bond Future			134.86067		134.86067		134.72945	134.72945			0.00	0	21,797.00
R212	On 06/11/2014	Bond Future			136.90314		136.90314		136.77209	136.77209			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 07/08/2014	Bond Future			8.99840		86.09689		9.01660	85.96144		12.48	0.00	0	24,257.00
R213	On 06/11/2014	Bond Future			9.08050		83.84926		9.09909	83.71305		13.93	0.00	0	0.00
R213	On 05/02/2015	Bond Future			9.16216		85.14952		9.18107	85.01317		14.27	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 07/08/2014	Bond Future			9.20440		76.21997		9.23252	76.00529		14.80	28,506,268.78	374	6,154.00
R214	On 06/11/2014	Bond Future			9.27973		74.07680		9.30851	73.86010		16.58	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.20	Call	2,757.51000		2.75751		2,654.69000	2.65469	2,757.510	16.55	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	1,517.57000		1.51757		1,583.53000	1.58353	1,517.570	16.95	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			9.35444		75.22560		9.38385	75.00723		16.98	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 15/09/2014	Foreign Exchange Future		21,321.23000	21,321.23000		21,514.54000	21,514.54000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		4.98640	4.98640		5.01320	5.01320		9.32	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future		4.96620	4.96620		4.99170	4.99170		10.17	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>1,765,824,507.16</b>	<b>160,319</b>	<b>3 760 704.00</b>

### j-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	99.88674		0.00000	101.43842			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.28000	103.21920		7.26500	103.17201			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00005		0.00000	99.94504			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.80500	104.09073		8.78500	104.09492			52,830,000,000.00	6,000,000	4,203,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	101.36727		0.00000	101.30749			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.52500	101.59073		9.53000	101.48862			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.61568		0.00000	100.55209			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.71224		0.00000	100.64801			0.00	0	160,000,000.00
AB013	On 21/11/2018	Spot Bond		9.67000	95.88583		9.65000	95.88052			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.38000	102.44205		7.36500	102.39265			0.00	0	160,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	101.05800		0.00000	100.99345			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.95000	104.69545		8.94000	104.64612			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond		1.28000	137.29313		1.28000	137.10133			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.23000	269.49413		2.23000	269.36151			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.58201		0.00000	100.52022			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.52685		0.00000	100.42365			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.11838		0.00000	100.01174			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.12327		0.00000	100.01424			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.12639		0.00000	100.01578			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.45064		0.00000	101.39573			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	101.55042		0.00000	101.49692			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	101.39849		0.00000	101.34302			0.00	0	3,500,000,000.00
ABL10A	On 15/03/2015	Spot Bond	8.04000	105.49775		8.02500	105.44077			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.59491		0.00000	100.47861			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.74500	102.61612		7.74500	102.55216			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.07941		0.00000	100.02135			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.58878		0.00000	100.52475			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.65365		0.00000	101.58586			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	101.47139		0.00000	101.40727			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.72395		0.00000	101.65526			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	99.95951		0.00000	99.89930			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00014		0.00000	99.93408			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.42693		0.00000	100.36277			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	99.94867		0.00000	99.87233			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.93000	129.56910		2.93000	129.37096			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.03000	117.73606		4.03000	117.54545			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.78000	104.18538		4.78000	104.01001			0.00	0	100,000,000.00
ABLI06	On 19/07/2020	Spot Bond	5.95000	106.97457		5.95000	106.78442		28,560,000,000,000.00	4,800,000,000	2,200,000,000.00	
ABLS2A	On 13/07/2016	Spot Bond	11.35000	114.29469		11.34000	114.20902			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	102.30907		0.00000	102.20925			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	99.82005		0.00000	99.74307			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	99.81173		0.00000	99.73075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS5	On 29/06/2019	Spot Bond	0.00000	99.80266	0.00000	99.71777				0.00	50,000,000	50,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.53000	111.79708	4.53000	111.61138				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	55.70435	100.00000	55.30050				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.97000	170.48355	1.97000	170.23585				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	159.47490	2.76000	159.23301				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.00000	172.66494	2.00000	172.41351				0.00	0	0.00
ABN12	On 22/07/2014	Spot Bond	7.91000	105.18052	7.91000	105.18051				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.79000	182.91920	1.79000	182.65613				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.34625	74.85023	8.33625	74.85877				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.34625	74.85023	8.33625	74.85877				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	90.45000	0.00000	90.45000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00002	0.00000	99.94162				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	93.32000	0.00000	93.32000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	92.19000	0.00000	92.19000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	92.86000	0.00000	92.86000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	88.70000	0.00000	88.70000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	88.17000	0.00000	88.17000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	101.37862	0.00000	101.35925				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	101.34579	0.00000	101.28797				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	87.69000	0.00000	87.69000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.28500	100.73586	7.28500	100.68696				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	88.59000	0.00000	88.59000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN53	On 01/06/2016	Spot Bond	0.00000	91.23000	0.00000	91.23000		0.00		0	0.00	
ABN54	On 14/06/2016	Spot Bond	0.00000	88.89000	0.00000	88.89000		0.00		0	0.00	
ABN55	On 27/06/2017	Spot Bond	0.00000	99.84681	0.00000	99.82770		0.00		0	0.00	
ABN56	On 15/09/2015	Spot Bond	7.57000	110.46996	7.55500	110.42137		0.00		0	0.00	
ABN58	On 16/07/2017	Spot Bond	0.00000	101.41403	0.00000	101.35129		0.00		0	0.00	
ABN59	On 20/07/2016	Spot Bond	0.00000	85.79000	0.00000	85.79000		0.00		0	0.00	
ABN60	On 23/08/2016	Spot Bond	0.00000	85.54000	0.00000	85.54000		0.00		0	0.00	
ABN61	On 31/01/2025	Spot Bond	2.54000	106.98649	2.54000	106.93286		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.48000	156.48130	2.48000	156.40325		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.39000	207.84196	2.39000	207.73877		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	84.93000	0.00000	84.93000		0.00		0	0.00	
ABN67	On 28/02/2023	Spot Bond	9.85500	90.20659	9.86500	90.13010		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	94.48000	0.00000	94.48000		0.00		0	0.00	
ABN71	On 29/03/2016	Spot Bond	0.00000	98.47000	0.00000	98.47000		0.00		0	0.00	
ABN72	On 17/03/2018	Spot Bond	0.00000	103.70718	0.00000	103.70718		0.00		0	0.00	
ABN73	On 03/05/2017	Spot Bond	0.00000	90.68000	0.00000	90.68000		0.00		0	0.00	
ABN74	On 09/05/2018	Spot Bond	0.00000	98.27500	0.00000	101.25000		0.00		0	0.00	
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN76	On 21/12/2026	Spot Bond	9.63000	106.30079	9.63000	106.21872		0.00		0	0.00	
ABN78	On 20/06/2016	Spot Bond	0.00000	111.29000	0.00000	111.27000		0.00		0	0.00	
ABN79	On 21/12/2026	Spot Bond	9.82500	104.74349	9.83000	104.67914		0.00		0	0.00	
ABN80	On 31/03/2021	Spot Bond	9.23000	89.15915	9.23500	89.11431		0.00		0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN81	On 05/07/2016	Spot Bond		0.00000	102.73000		0.00000	102.73000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	99.84000		0.00000	99.84000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.92000	104.04832		9.92500	103.98424			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	88.75000		0.00000	88.75000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.25173		0.00000	100.18904			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	101.05274		0.00000	101.03135			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.55000	106.78129		8.54000	106.74075			0.00	0	1,420,000,000.00
ABS11	On 09/04/2021	Spot Bond		9.23500	102.87487		9.24000	102.77376			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond		7.23000	102.05324		7.21500	102.00663			0.00	0	510,000,000.00
ABS6	On 01/06/2020	Spot Bond		9.15000	96.20318		9.15500	96.11071			0.00	0	590,000,000.00
ABS7	On 11/09/2026	Spot Bond		10.04500	93.80895		10.05000	93.70140			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.93000	104.76301		7.91500	104.72100			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.04000	273.45677		2.04000	273.32360			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.22000	129.32784		1.22000	129.26769			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.10000	130.73399		2.10000	130.67004			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00297		100.00000	0.00294			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	46.41466		100.00000	46.07447			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.73000	105.59215		11.71500	105.51118			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.91308		0.00000	100.83292			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL02U	On 20/03/2018	Spot Bond	100.00000		3.54413	100.00000	3.51844				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.93599	0.00000	100.85380				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		101.26042	0.00000	101.14929				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		21.12467	100.00000	20.97152				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.89015	0.00000	100.81204				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		63.56038	11.00000	63.54221				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		21.12467	100.00000	20.97152				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.06397	0.00000	99.99975				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.07056	0.00000	99.99966				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.06102	0.00000	99.99979				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.06301	0.00000	99.99977				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.06389	0.00000	99.99975				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		103.15740	0.00000	103.13375				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		103.15740	0.00000	103.13375				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		103.17622	0.00000	103.15243				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		100.05945	0.00000	99.99984				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		103.17622	0.00000	103.15243				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		103.13859	0.00000	103.11508				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		89.83052	0.00000	89.77454				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000		100.05827	0.00000	99.99978				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		99.94031	0.00000	99.88069				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL095		On 20/12/2018	Spot Bond	0.00000	100.06186		0.00000	99.99983			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.06362		0.00000	99.99957			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.06437		0.00000	99.99953			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.06280		0.00000	99.99957			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.05946		0.00000	99.99985			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.67000	101.36859		9.67500	101.32096			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	101.20725		0.00000	101.14165			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.88874		0.00000	101.82330			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	83.55157		0.00000	83.49139			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	165.48607		0.00000	166.62733			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	165.53126		0.00000	166.67233			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.06095		0.00000	99.99973			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.69904		0.00000	100.63974			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.69904		0.00000	100.63974			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.56890		0.00000	100.50848			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.05896		0.00000	99.99975			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.05848		0.00000	99.99976			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.10295		0.00000	101.04290			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.44878		0.00000	100.38511			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	101.10321		0.00000	101.04324			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	103.13091		0.00000	103.10753			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	103.71214		0.00000	103.68935			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL142	On 20/12/2014	Spot Bond	0.00000	100.09775	0.00000	100.03917				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	102.00685	0.00000	101.94876				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	101.63180	0.00000	101.57785				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.06121	0.00000	99.99975				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.06014	0.00000	99.99997				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.05375	0.00000	100.00004				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.05237	0.00000	100.00003				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.05505	0.00000	100.00004				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.05998	0.00000	99.99997				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.05716	0.00000	99.99998				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.05400	0.00000	100.00004				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.05489	0.00000	100.00004				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.60903	10.23000	102.52561				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.05560	0.00000	99.99986				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.05440	0.00000	100.00004				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	121.88966	0.00000	122.13659				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.74500	100.29186	9.72500	100.29151				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.05966	0.00000	99.99990				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	113.80080	1.75000	113.63750				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.05481	0.00000	100.00004				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.05478	0.00000	99.99986				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	99.97877	0.00000	99.95756				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	99.97809	0.00000	99.95619				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	99.97946	0.00000	99.95893				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL178		On 20/09/2014	Spot Bond	0.00000	99.97822		0.00000	99.95646			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.64952		0.00000	100.59545			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	102.02875		0.00000	101.97026			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	101.98640		0.00000	101.93189			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	99.97970		0.00000	99.95942			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.20682		0.00000	101.18618			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	99.97822		0.00000	99.95646			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.05819		0.00000	99.99984			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.06143		0.00000	99.99965			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.06246		0.00000	99.99962			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.05424		0.00000	99.99988			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.05546		0.00000	99.99988			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.06278		0.00000	99.99971			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.06278		0.00000	99.99971			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	99.97590		0.00000	99.95180			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	99.97864		0.00000	99.95728			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.06686		0.00000	99.99984			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	102.30964		0.00000	102.28780			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	99.97590		0.00000	99.95180			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	92.66890		0.00000	92.65057			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.06415		0.00000	99.99971			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	99.97699		0.00000	99.95399			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	119.98995		0.00000	120.83072			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL204		On 14/02/2023	Spot Bond	0.00000	120.85375	0.00000	121.70043			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	99.98001	0.00000	99.96002			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	99.98020	0.00000	99.96039			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.63730	0.00000	100.58166			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	99.97968	0.00000	99.95936			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	99.97959	0.00000	99.95920			0.00	0	1,500,000,000.00
ACL214		On 20/09/2020	Spot Bond	0.00000	99.97877	0.00000	99.95756			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	99.97998	0.00000	99.95997			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	99.98001	0.00000	99.96002			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.06026	0.00000	99.99977			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.90990	0.00000	100.84310			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	101.18764	0.00000	101.12184			0.00	0	0.00
ADCP06		On 25/08/2014	Spot Bond	0.00000	100.39987	0.00000	100.38314			0.00	0	0.00
ADCP07		On 25/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ADCP08		On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ADCP1U		On 03/07/2014	Spot Bond	100.00000	97.33334	100.00000	100.65261			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	14.64641	100.00000	14.54022			0.00	0	0.00
AHF1A1		On 21/11/2015	Spot Bond	0.00000	100.56115	0.00000	100.54170			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.61923	0.00000	100.59775			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.65786	0.00000	100.63503			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	101.23792	0.00000	101.17844			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	101.36463	0.00000	101.29895			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	101.53347	0.00000	101.45952			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	101.12225	0.00000	101.10258			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3A2	On 18/04/2016	Spot Bond	8.28500	98.32671	8.27500	98.27766	0.00	0	0.00				
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.45322	0.00000	101.42771	0.00	0	0.00				
AHF3C1	On 18/10/2039	Spot Bond	0.00000	101.69565	0.00000	101.66583	0.00	0	0.00				
AIR01	On 15/03/2019	Spot Bond	8.72500	101.75667	8.70500	101.76193	0.00	0	0.00				
AIR02	On 30/04/2023	Spot Bond	9.52000	114.42425	9.52500	114.30508	0.00	0	0.00				
AIR02U	On 05/10/2014	Spot Bond	100.00000	98.83079	100.00000	97.80130	0.00	0	0.00				
AIR03	On 09/03/2016	Spot Bond	7.38000	108.60606	7.36500	108.56667	0.00	0	0.00				
AIR03U	On 26/10/2014	Spot Bond	100.00000	93.92919	100.00000	93.22472	0.00	0	0.00				
AIR04	On 29/05/2024	Spot Bond	9.59500	98.43761	9.60500	98.30021	0.00	0	0.00				
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.17969	100.00000	13.09238	0.00	0	0.00				
AIR05	On 29/05/2030	Spot Bond	10.35000	97.96048	10.36500	97.76647	0.00	0	0.00				
AIRL01	On 30/04/2028	Spot Bond	2.73000	161.44791	2.73000	161.20341	0.00	0	0.00				
ANG010	On 09/12/2016	Spot Bond	0.00000	100.20340	0.00000	100.18302	0.00	0	0.00				
ANG011	On 06/12/2014	Spot Bond	0.00000	100.22649	0.00000	100.20902	0.00	0	0.00				
ANG012	On 06/06/2015	Spot Bond	0.00000	100.31205	0.00000	100.25723	0.00	0	0.00				
ANG08	On 10/10/2014	Spot Bond	0.00000	101.23969	0.00000	101.22132	0.00	0	0.00				
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00				
ASN004	On 22/03/2016	Spot Bond	0.00000	100.13930	0.00000	100.12108	0.00	0	0.00				
ASN006	On 28/02/2017	Spot Bond	0.00000	100.59720	0.00000	100.56990	0.00	0	0.00				
ASN007	On 20/12/2016	Spot Bond	0.00000	100.05592	0.00000	100.00000	0.00	0	0.00				
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00				
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00				
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN011	On 20/03/2019	Spot Bond	0.00000	99.97946	0.00000	99.95893				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.08177	0.00000	100.00000				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.33758	0.00000	100.26505				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	104.07000	0.00000	103.92000				0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	99.56000	0.00000	99.56000				0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.29984	0.00000	100.23544				0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.20933	0.00000	100.15247				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	99.98138	0.00000	99.96275				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	99.98165	0.00000	99.96330				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	99.89896	0.00000	101.65164				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.21500	104.22357	9.19500	104.21707				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.78497	0.00000	101.73146				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	102.21195	0.00000	102.15354				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.53048	0.00000	101.47558				0.00	0	300,000,000.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.94995	0.00000	100.89105				0.00	100,000,000	100,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.73503	0.00000	100.67372				0.00	0	300,000,000.00
BAW19	On 05/12/2020	Spot Bond	9.80500	99.30891	9.81000	99.20769				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.53500	107.53016	7.52000	107.48372				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	99.80268	0.00000	101.80673				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	99.82097	0.00000	101.64499				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.72500	102.18078	7.72500	102.11730				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.10000	104.53395	9.09000	104.48601				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA01	On 31/03/2016	Spot Bond	11.19855	101.07057	11.18673	100.99050			0.00		0	0.00	
BAYA04	On 30/09/2015	Spot Bond	11.14221	100.02821	11.12464	99.95072			0.00		0	0.00	
BAYA05	On 30/09/2015	Spot Bond	11.18969	99.97478	11.17220	99.89713			0.00		0	0.00	
BAYA06	On 30/09/2016	Spot Bond	0.00000	99.80650	0.00000	99.72353			0.00		0	0.00	
BAYA07	On 31/12/2015	Spot Bond	11.23184	99.89208	11.21464	99.81550			0.00		0	0.00	
BAYA08	On 31/12/2017	Spot Bond	12.07311	98.94315	12.09360	98.78847			0.00		0	0.00	
BAYA09	On 31/12/2015	Spot Bond	0.00000	99.80187	0.00000	99.71689			0.00		0	0.00	
BAYA10	On 31/12/2015	Spot Bond	0.00000	99.80187	0.00000	99.71689			0.00		0	0.00	
BAYA11	On 31/03/2016	Spot Bond	0.00000	99.80194	0.00000	99.71697			0.00		0	0.00	
BAYA12	On 31/03/2016	Spot Bond	11.44855	99.36468	11.43673	99.28396			0.00		0	0.00	
BAYA13	On 31/03/2016	Spot Bond	11.37202	99.90458	11.35532	99.82846			0.00		0	0.00	
BAYA14	On 30/09/2015	Spot Bond	11.14221	100.02821	11.12464	99.95072			0.00		0	0.00	
BAYA15	On 30/06/2016	Spot Bond	11.30114	100.02852	11.31392	99.92305			0.00		0	0.00	
BAYA16	On 30/09/2016	Spot Bond	10.48370	99.67944	10.47907	99.60025			0.00		0	0.00	
BAYA17	On 30/09/2016	Spot Bond	0.00000	99.81214	0.00000	99.73156			0.00		0	0.00	
BAYA18	On 31/12/2016	Spot Bond	0.00000	99.80381	0.00000	99.71996			0.00		0	0.00	
BAYA19	On 31/12/2016	Spot Bond	0.00000	99.80381	0.00000	99.71996			0.00		0	0.00	
BAYA20	On 30/09/2014	Spot Bond	0.00000	99.81432	0.00000	99.73495			0.00		0	0.00	
BAYA22	On 30/09/2015	Spot Bond	0.00000	97.66252	0.00000	97.66252			0.00		0	0.00	
BAYA23	On 30/06/2017	Spot Bond	10.85774	99.27122	10.81872	99.24331			0.00		0	0.00	
BAYA24	On 30/06/2017	Spot Bond	11.87500	100.45948	11.86500	100.45206			0.00		0	0.00	
BAYA25	On 30/06/2017	Spot Bond	0.00000	99.80954	0.00000	99.72814			0.00		0	0.00	
BAYA26	On 30/09/2017	Spot Bond	11.80000	98.01027	11.79000	98.00517			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA27	On 30/09/2017	Spot Bond	0.00000	97.73391	0.00000	97.73391				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	99.83005	0.00000	99.75706				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	102.03672	9.28000	102.01101				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	102.18834	0.00000	102.16015				0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.61500	95.55450	11.59500	95.52017				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	102.12298	0.00000	102.09564				0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	102.17744	0.00000	102.14940				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	102.17744	0.00000	102.14940				0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	97.49960	0.00000	97.49960				0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	102.09683	0.00000	102.06984				0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	99.81560	0.00000	99.73662				0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.12864	0.00000	100.07723				0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	97.63875	0.00000	97.63875				0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	99.81560	0.00000	99.73662				0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	102.10119	0.00000	102.07414				0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	99.82251	0.00000	99.74633				0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	99.81569	0.00000	99.73672				0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	99.86880	0.00000	99.81227				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.19855	100.99511	14.18673	100.89082				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.44738	99.52764	15.45333	99.39143				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.33885	99.58097	14.36566	99.42859				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.88481	0.00000	102.84748				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.88481	0.00000	102.84748				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.88481	0.00000	102.84748				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.99351	0.00000	102.95475				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	102.50409	0.00000	102.47178				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	17.39461	100.00000	17.29579				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.37192	100.00000	18.23728				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.72052	100.00000	16.59796				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.32131	100.00000	10.24566				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.32323	100.00000	10.24839				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.47895	100.00000	12.38749				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.81280	100.00000	10.73355				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	101.16739	0.00000	101.11454				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	101.15127	0.00000	101.09587				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.04209	100.00000	7.92334				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.04209	100.00000	7.92334				0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	92.17172	100.00000	91.47870				0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	86.49289	100.00000	85.88235				0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000	83.14351	100.00000	82.57919				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.94000	176.61294	1.94000	176.35648				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.44000	142.91733	8.44500	142.79008				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.44000	143.28667	8.44500	143.15998				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.82500	95.87738	8.83000	95.77160				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.30018	0.00000	100.23630				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.05614	0.00000	99.99980				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.21500	98.19823	8.19500	98.19626				0.00	0	100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.98451		0.00000	101.92872			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	101.22926		0.00000	101.17015			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	101.25460		0.00000	101.19424			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	101.33902		0.00000	101.27453			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.42341		0.00000	101.35478			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.65927		0.00000	101.57905			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	15.66396		100.00000	15.54915			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	101.02645		0.00000	100.96974			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	101.07782		0.00000	101.01822			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	101.09982		0.00000	101.03899			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	101.10716		0.00000	101.04591			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	101.19514		0.00000	101.12895			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	101.31237		0.00000	101.23958			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	15.32205		100.00000	15.20975			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	15.32205		100.00000	15.20975			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.11473		0.00000	100.00953			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.12366		0.00000	100.01408			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.12610		0.00000	100.01532			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.65000	102.72590		8.64000	102.67901			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.13340		0.00000	100.01904			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.14626		0.00000	100.02553			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	8.75824		100.00000	8.69474			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	8.75824		100.00000	8.69474			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.21500	104.31348		6.21500	104.26062			1,243,000,000,000.00	200,000,000	170,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID04	On 23/11/2017	Spot Bond	0.00000	101.15498		0.00000	101.09796			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	99.17818		0.00000	99.16069			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	98.65029		0.00000	98.63276			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	97.92809		0.00000	97.91067			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.57833		0.00000	100.52636			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.67193		0.00000	100.61137			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.50061		0.00000	100.48326			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.52624		0.00000	100.50800			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.57278		0.00000	100.55292			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.76568		0.00000	100.73908			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	101.23919		0.00000	101.12645			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	55.30467		100.00000	54.90371			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	20.37750		100.00000	20.22814			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.03955		0.00000	100.01978			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.73175		0.00000	100.66957			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.54500	103.67122		7.54500	103.60868			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.75000	110.93149		9.74000	110.86735			0.00	0	270,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	101.63470		0.00000	101.54542			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.40000	103.22910		9.39000	103.16892			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.52500	102.64640		11.50500	102.61778			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	101.46095		0.00000	101.37663			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.77500	103.71965		11.75500	103.69077			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.88376		0.00000	100.82250			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL16	On 18/05/2017	Spot Bond	9.64000	100.41005	9.63000	100.35782	0.00	0	0.00				
CBL17	On 23/08/2019	Spot Bond	0.00000	100.87242	0.00000	100.78826	0.00	0	0.00				
CBL18	On 23/08/2019	Spot Bond	12.21500	99.29728	12.19500	99.27286	0.00	0	0.00				
CBL19	On 02/11/2015	Spot Bond	0.00000	101.07844	0.00000	101.01639	0.00	0	0.00				
CBL20	On 14/12/2019	Spot Bond	0.00000	100.16832	0.00000	100.03656	0.00	0	0.00				
CBL21	On 06/05/2016	Spot Bond	0.00000	100.95780	0.00000	100.89815	0.00	0	0.00				
CBL22	On 06/05/2020	Spot Bond	10.55500	92.26346	10.56000	92.16585	0.00	0	0.00				
CCT01	On 23/06/2023	Spot Bond	10.27000	113.30236	10.27500	113.17736	0.00	0	0.00				
CCT02	On 12/06/2024	Spot Bond	10.12000	109.59298	10.12500	109.47143	0.00	0	0.00				
CCT03	On 15/03/2025	Spot Bond	9.45000	114.37611	9.45500	114.25419	0.00	0	0.00				
CGR10	On 08/12/2016	Spot Bond	0.00000	100.42413	0.00000	100.33358	0.00	0	0.00				
CGR11	On 28/03/2016	Spot Bond	12.00000	102.88246	11.99000	102.80035	0.00	0	0.00				
CGR12	On 14/11/2014	Spot Bond	0.00000	100.87558	0.00000	100.85105	0.00	0	0.00				
CGR13	On 27/06/2016	Spot Bond	0.00000	99.89244	0.00000	99.81183	0.00	0	0.00				
CGR14	On 13/02/2018	Spot Bond	0.00000	101.18363	0.00000	101.09732	0.00	0	0.00				
CGR7	On 22/07/2014	Spot Bond	0.00000	102.33271	0.00000	102.21929	0.00	0	0.00				
CGR8	On 22/07/2015	Spot Bond	0.00000	102.66851	0.00000	102.53846	0.00	0	0.00				
CIG01	On 06/06/2015	Spot Bond	0.00000	100.42040	0.00000	100.34635	0.00	0	0.00				
CIG02	On 30/08/2016	Spot Bond	0.00000	100.49336	0.00000	100.42341	0.00	0	0.00				
CLN126	On 20/08/2015	Spot Bond	0.00000	101.22760	0.00000	101.11940	0.00	0	0.00				
CLN130	On 20/08/2015	Spot Bond	0.00000	101.21483	0.00000	101.10778	0.00	0	0.00				
CLN134	On 20/08/2015	Spot Bond	0.00000	101.28228	0.00000	101.16920	0.00	0	0.00				
CLN159	On 14/02/2015	Spot Bond	0.00000	100.92038	0.00000	100.85184	0.00	0	0.00				
CLN170	On 20/12/2015	Spot Bond	0.00000	100.06105	0.00000	99.99982	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN179		On 20/03/2016	Spot Bond	0.00000	101.11329		0.00000	101.06133			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	100.16079		0.00000	100.03291			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	99.78227		10.11000	104.74063			0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	100.16079		0.00000	100.03291			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	101.55184		0.00000	101.49207			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	118.96221		2.76000	118.78147			0.00	0	0.00
CLN192		On 24/08/2016	Spot Bond	0.00000	104.44527		0.00000	104.44527			0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	118.93363		3.14000	118.74942			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	102.55856		8.25000	102.49099			0.00	0	0.00
CLN196		On 15/06/2016	Spot Bond	0.00000	100.16079		0.00000	100.03291			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.16079		0.00000	100.03291			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	118.51468		3.10000	118.33183			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	118.28806		2.40000	118.11222			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.08753		0.00000	99.99946			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	101.54761		0.00000	101.49584			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	101.35346		0.00000	101.29531			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.63000	101.31222		8.61500	101.27308			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	101.67384		0.00000	101.62090			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	101.65096		0.00000	101.59876			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	101.20139		0.00000	101.18033			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	101.29683		0.00000	101.23441			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.68000	101.41857		8.66500	101.37906			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.68000	101.41857		8.66500	101.37906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN225	On 09/12/2016	Spot Bond	8.73000	100.21686		8.71500	100.17938			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.06265		0.00000	99.99981			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.06949		0.00000	99.99972			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	101.29677		0.00000	101.23832			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	101.29677		0.00000	101.23832			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	72.14951		100.17539	72.14949			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.17288		0.00000	100.03906			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.80362		0.00000	100.74392			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.06371		0.00000	99.99996			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.56165		0.00000	100.50206			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.59713		0.00000	100.53372			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	103.04951		9.35000	102.97150			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	103.04951		9.35000	102.97150			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.56158		0.00000	100.50200			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.56309		0.00000	100.50335			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	93.24555		0.00000	93.24555			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.91361		0.00000	100.81603			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.11652		0.00000	100.01043			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.89634		0.00000	100.80062			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.29605		0.00000	100.24484			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.29605		0.00000	100.24484			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.29605		0.00000	100.24484			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.29605		0.00000	100.24484			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.29605		0.00000	100.24484			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN255		On 26/03/2015	Spot Bond	0.00000	100.35286		0.00000	100.30081			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.45482		0.00000	100.39740			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.57756		0.00000	100.52046			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.57756		0.00000	100.52046			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.57756		0.00000	100.52046			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.57756		0.00000	100.52046			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.45405		0.00000	100.39622			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.54500	102.69992		9.52500	102.69734			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.59191		0.00000	100.57270			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	101.63015		0.00000	101.60959			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.07188		0.00000	99.99979			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.72160		0.00000	100.69132			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.42329		0.00000	100.40274			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.42374		0.00000	100.40334			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.53027		0.00000	100.47302			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.64754		0.00000	100.58739			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.67509		0.00000	100.60327			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.74091		0.00000	100.68434			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	102.93430		0.00000	102.87694			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.29461		0.00000	100.23196			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00006		0.00000	99.94489			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	99.92694		0.00000	99.87203			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	99.97973		0.00000	99.95947			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN284	On 20/06/2017	Spot Bond	0.00000	99.97658	0.00000	99.95317				0.00	0	1,000,000,000.00
CLN285	On 20/06/2017	Spot Bond	0.00000	99.97658	0.00000	99.95317				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	99.97658	0.00000	99.95317				0.00	3,500,000,000	3,500,000,000.00
CLN287	On 20/06/2017	Spot Bond	0.00000	99.97658	0.00000	99.95317				0.00	0	2,000,000,000.00
CLN288	On 10/08/2017	Spot Bond	0.00000	101.31840	0.00000	101.25686				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	101.06107	0.00000	100.99923				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.19064	0.00000	100.12320				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	99.93190	0.00000	99.86385				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	102.16069	0.00000	102.09875				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	99.84232	0.00000	99.77454				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	99.93271	0.00000	99.86546				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	99.69891	0.00000	99.63040				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.06719	0.00000	99.99977				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	99.84236	0.00000	99.77458				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	99.84236	0.00000	99.77458				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	101.88321	0.00000	101.85900				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	125.16516	0.00000	125.16516				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	101.54571	0.00000	101.48210				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	126.08727	0.00000	126.08727				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	124.52987	0.00000	124.52987				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	125.49199	0.00000	125.49199				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	121.66409	0.00000	121.66409				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	122.14376	0.00000	122.14376				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.82949	0.00000	100.80626				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN314		On 14/11/2022	Spot Bond		11.13500	92.46083	11.14500	92.32862			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond		11.65500	93.98820	11.66500	93.85064			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond		0.00000	101.79599	0.00000	101.77291			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond		0.00000	99.97557	0.00000	99.95114			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond		0.00000	100.81026	0.00000	100.78758			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond		0.00000	101.18164	0.00000	101.16019			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond		0.00000	101.16030	0.00000	101.13670			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond		8.80500	101.27244	8.80500	101.20132			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond		0.00000	99.97864	0.00000	99.95728			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond		0.00000	102.84536	0.00000	102.82333			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond		0.00000	118.83785	0.00000	118.83785			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond		0.00000	99.97762	0.00000	99.95525			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond		0.00000	99.97721	0.00000	99.95443			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond		0.00000	99.97562	0.00000	99.95125			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond		0.00000	102.01204	0.00000	101.98907			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond		0.00000	102.81718	0.00000	102.78494			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond		0.00000	102.81718	0.00000	102.78494			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond		0.00000	102.81718	0.00000	102.78494			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond		0.00000	100.07069	0.00000	99.99980			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond		0.00000	100.00000	0.00000	99.94806			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond		0.00000	101.11949	0.00000	101.06574			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond		0.00000	101.79599	0.00000	101.77291			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond		0.00000	107.74142	0.00000	107.74142			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN337	On 20/09/2018	Spot Bond	0.00000	107.84589	0.00000	107.84589				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	99.92280	0.00000	99.90352				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	101.10085	0.00000	101.07891				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	99.97159	0.00000	99.94321				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	101.80689	0.00000	101.78367				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.09072	0.00000	99.99958				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.07365	0.00000	99.99955				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.05546	0.00000	99.99990				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	99.97639	0.00000	99.95279				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	101.08986	0.00000	101.06814				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.78055	0.00000	100.75979				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	99.92335	0.00000	99.90420				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	101.75236	0.00000	101.72985				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	101.11291	0.00000	101.05251				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	100.63299	0.00000	100.60646				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	100.63299	0.00000	100.60646				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.44506	0.00000	100.42474				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	99.96768	0.00000	99.93538				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	100.68052	0.00000	100.65198				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	100.65835	0.00000	100.63075				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	101.06650	0.00000	101.04482				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	101.17409	0.00000	101.15276				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	99.98061	0.00000	99.96122				0.00	0	135,900,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN361	On 20/03/2024	Spot Bond	10.55000	102.68964	10.55000	102.60361				105,500,000,000,000.00	10,000,000,000	10,000,000,000.00
CLN362	On 20/03/2024	Spot Bond	10.31500	104.11341	10.32500	103.96690				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	101.85772	0.00000	101.83652				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	101.11309	0.00000	101.08737				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.45500	106.21798	12.46500	106.05667				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	101.16012	0.00000	101.13331				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.48500	105.96480	12.49500	105.79949				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.91500	105.31698	10.92500	105.16014				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	101.16012	0.00000	101.13331				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	101.13656	0.00000	101.11390				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	99.97398	0.00000	99.94798				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	99.97609	0.00000	99.95219				0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	101.55948	0.00000	101.53491				0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	99.97864	0.00000	99.95728				0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	101.36940	0.00000	101.34538				0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.85500	102.10207	9.86000	101.97948				0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	99.79521	0.00000	99.70771				0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	99.97631	0.00000	99.95262				0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	100.16777	10.55000	10.55000				105,500,000,000,000.00	10,000,000,000	10,135,900,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.17933	7.01000	39.17206				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	152.13459	0.00000	151.55288				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	8.82500	134.28032	8.83000	134.21433				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN88	On 28/04/2028	Spot Bond	8.44000	142.91733		8.44500	142.79008			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.44000	143.28667		8.44500	143.15998			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	90.73351		0.00000	90.67608			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	90.65428		0.00000	90.59635			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.63622		0.00000	101.57023			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.63622		0.00000	101.57023			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.06341		0.00000	99.99977			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.05898		0.00000	99.99985			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.05990		0.00000	99.99990			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.54331		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	99.97822		0.00000	99.95646			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	101.18164		0.00000	101.16019			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	99.98025		0.00000	99.96050			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	99.97918		0.00000	99.95837			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	99.97932		0.00000	99.95864			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.65710		0.00000	100.58715			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	101.57986		0.00000	101.51071			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.18000	106.22868		9.16500	106.16774			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.10000	100.10806		9.09000	100.06763			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.46500	110.54086		10.47000	110.41794			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.53000	103.48478		8.51500	103.43472			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.05500	106.15382		10.06000	106.04430			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	10.09500	100.90694		10.10500	100.76335			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.44500	94.43516		10.45500	94.30264			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT02	On 03/04/2028	Spot Bond	11.17000	95.48149		11.17500	95.36345			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.17000	88.50555		11.17500	88.39493			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.67851		0.00000	100.62108			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.53996		0.00000	100.47815			0.00	0	4,000,000,000.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.42809		0.00000	100.36749			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	101.02379		0.00000	100.96501			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.37500	103.02506		11.38000	102.96671			0.00	0	29,000,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.52224		100.00000	11.43870			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	101.06833		0.00000	101.01491			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.37500	97.33321		8.36500	97.29554			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.39344		0.00000	100.37698			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.26191		0.00000	100.24550			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.47571		0.00000	100.45924			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	72.18869		100.00000	71.77697			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.28080		0.00000	100.22096			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000	100.75041		0.00000	100.73336			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	102.11527		0.00000	102.08185			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	99.97165		0.00000	99.94332			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	102.04366		0.00000	101.94044			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	102.27227		0.00000	102.18883			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	102.38285		0.00000	102.29523			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	9.00500	100.24832		9.03000	100.04827			0.00	0	25,600,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV21	On 15/06/2016	Spot Bond	7.41000	114.05301		7.39500	114.01470			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.69000	106.85695		8.69500	106.75928			139,648,300,000.00	16,070,000	3,915,661,500.00
DV23	On 27/02/2023	Spot Bond	9.19500	107.92116		9.20500	107.78000			4,783,180,152,000.00	520,193,600	4,075,193,600.00
DV24	On 18/02/2024	Spot Bond	9.30500	105.74049		9.31500	105.59697			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.90000	104.99138		9.91500	104.79133			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.24384		0.00000	100.19196			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.63697		0.00000	100.58297			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.01086		0.00000	100.03311			0.00	0	40,200,000,000.00
E170	On 01/08/2020	Spot Bond	8.34000	129.58068		8.34500	129.46582			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	103.02267		0.00000	102.92616			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	133.72718		0.10000	133.55327			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.91000	123.02334		1.91000	122.84530			0.00	0	8,230,000,000.00
EL29	On 19/11/2029	Spot Bond	1.92000	110.51933		1.92000	110.35931			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.06500	109.65767		2.06500	109.49730			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.09000	101.17732		2.09000	101.02934			0.00	0	450,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.95500	106.95516		9.96000	106.84622			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.80500	107.42407		9.81000	107.31537			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.22000	100.29970		10.22500	100.18781			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.59000	94.43729		10.60500	94.29294			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.75000	101.40654		10.76500	101.30806			0.00	0	4,666,666,200.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF001	On 19/08/2015	Spot Bond		0.00000	100.69401		0.00000	100.63510			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond		0.00000	100.39981		0.00000	100.37974			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.18011		0.00000	100.12643			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.82309		0.00000	100.76969			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.54612		0.00000	100.52842			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.55028		0.00000	100.53244			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond		100.00000	82.20721		100.00000	81.65548			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond		100.00000	78.78933		100.00000	78.29894			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond		100.00000	87.52998		100.00000	86.90476			0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond		100.00000	95.30026		100.00000	94.55959			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	55.28957		100.00000	54.77333			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	129.50670		3.00000	129.30783			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.59000	100.97100		11.57500	107.32902			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	103.04865		0.00000	102.98377			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	101.29632		0.00000	101.22665			0.00	800,000,000	800,000,000.00
EQS06	On 09/04/2018	Spot Bond		0.00000	102.07936		0.00000	102.01233			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		10.19500	96.99937		10.17500	96.98036			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	101.69956		0.00000	101.63688			0.00	0	350,000,000.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.46321		0.00000	100.44206			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.79857		0.00000	100.73068			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.73699		0.00000	100.67441			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.63337		0.00000	100.61282			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.81274		0.00000	100.74363			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.69544	0.00000	100.67286				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.68482	0.00000	100.62674				0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.70385	0.00000	100.64415				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.58776	0.00000	100.56869				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.61265	0.00000	100.59277				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.58277	0.00000	100.56387				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.60353	0.00000	100.58394				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.99000	103.27023	6.97500	103.22913				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.95500	105.79687	7.93500	105.79598			263,845,076,000.00		33,167,200	6,409,959,200.00
ES23	On 25/01/2023	Spot Bond	8.74500	111.57071	8.75500	111.42915			818,260,905,000.00		93,569,000	2,329,248,700.00
ES26	On 02/04/2026	Spot Bond	9.03000	93.28827	9.03500	93.18702			16,585,450,665,000.00		1,836,705,500	5,865,023,300.00
ES33	On 15/09/2033	Spot Bond	9.75500	82.60248	9.77500	82.39256			14,690,784,174,000.00		1,505,974,800	17,514,388,600.00
ES42	On 25/04/2042	Spot Bond	9.94000	87.83385	9.96500	87.55733				0.00	0	8,500,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.72241	0.00000	100.66105				0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.74598	0.00000	100.68258				0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.57464	0.00000	100.51366				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	101.33790	0.00000	101.27760				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	99.94281	0.00000	99.88562				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.47691	0.00000	100.42244				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	101.34734	0.00000	101.29394				0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	101.83836	0.00000	101.81997				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.62592	100.00000	11.54163				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.31403	100.00000	11.23200				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.03862	0.00000	100.01931				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.04014	0.00000	100.02007				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.04319	0.00000	100.02160				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.04623	0.00000	100.02311				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.83000	102.88285	6.81500	102.82964				0.00	0	850,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.61500	96.05248	9.59500	96.04840				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.23262	0.00000	100.17927				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.23255	0.00000	100.17920				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	101.25790	0.00000	101.19420				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	103.85553	0.00000	103.79136				0.00	850,000,000	1,350,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.46429	0.00000	100.39839				0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.47221	0.00000	100.40518				0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.55500	97.87716	10.56000	97.77090				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.41500	102.07697	11.39500	102.05380				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	98.58010	0.00000	98.51033				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.20000	129.84820	2.20000	129.78432				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.07000	272.82649	2.07000	272.69341				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.25000	109.94482	2.25000	109.89058				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.46000	156.84112	2.46000	156.76295				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.28000	211.20855	2.28000	211.10434				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.84000	110.14327	7.82500	110.09247				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.89800	60.64252	7.89800	60.62910				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47400	38.29554	9.47400	38.28510				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000	36.99931	9.71000	36.98899				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC02U	On 02/03/2015	Spot Bond	100.00000		61.96773		100.00000	61.61570			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.88131		0.00000	100.78722			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.85726		0.00000	100.76577			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.85726		0.00000	100.76577			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.43110		0.00000	100.40404			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.84298		0.00000	100.75303			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.07149		0.00000	99.99980			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.16773		0.00000	100.03644			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.06110		0.00000	99.99989			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.06766		0.00000	99.99983			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	102.43955			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		100.16531		0.00000	100.03521			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		99.97590		0.00000	99.95180			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		99.97707		0.00000	99.95416			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.07855		0.00000	100.00000			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		99.97631		0.00000	99.95262			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC128		On 20/09/2017	Spot Bond	0.00000	99.97475		0.00000	99.94950			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	99.96864		0.00000	99.93730			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	99.96959		0.00000	99.93922			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.69042		100.09221	13.59108			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	99.97858		0.00000	99.95717			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	113.19196		0.00000	113.19196			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.07090		0.00000	99.99951			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.08005		0.00000	99.99950			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.78955		0.00000	100.70537			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	106.01006		0.00000	106.01006			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.06596		0.00000	99.99975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC151	On 20/09/2017	Spot Bond	0.00000		98.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000		100.06679		0.00000	99.99977			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000		100.06050		0.00000	99.99984			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000		99.97754		0.00000	99.95509			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000		99.97028		0.00000	99.94058			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		99.97795		0.00000	99.95591			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		57.70717		13.22500	57.64600			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		99.97927		0.00000	99.95854			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		99.97924		0.00000	99.95849			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.08675		0.00000	99.99981			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		99.97825		0.00000	99.95651			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.49500		97.86198		3.49500	97.81038			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		99.97727		0.00000	99.95454			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		99.97727		0.00000	99.95454			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		102.58428		0.00000	102.56129			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		101.79599		0.00000	101.77291			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.04459		0.00000	100.02229			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		99.83699		0.00000	99.83699			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		99.97864		0.00000	99.95728			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		99.97916		0.00000	99.95832			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		101.10132		0.00000	101.07588			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		99.97543		0.00000	99.95087			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.77240		0.00000	100.75186			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		101.08956		0.00000	101.06439			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC182	On 26/01/2021	Spot Bond	0.00000	101.22026	0.00000	101.19592				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	99.97165	0.00000	99.94332				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	99.97776	0.00000	99.95553				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	99.97168	0.00000	99.94337				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	99.97940	0.00000	99.95882				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.88498	0.00000	100.84779				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	99.97754	0.00000	99.95509				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	99.97754	0.00000	99.95509				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.11478	0.00000	100.00958				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	101.62756	0.00000	101.56932				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	101.72178	0.00000	101.66005				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	101.44222	0.00000	101.38589				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	101.44222	0.00000	101.38589				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	99.97622	0.00000	99.95246				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	101.42909	0.00000	101.37238				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	101.42295	0.00000	101.36649				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	101.41002	0.00000	101.35334				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	101.41406	0.00000	101.35721				0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	101.42918	0.00000	101.36472				0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	101.29226	0.00000	101.23402				0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	101.42918	0.00000	101.36472				0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	101.28678	0.00000	101.22879				0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	101.04876	0.00000	100.98336				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC205	On 06/05/2017	Spot Bond	8.75000	101.04029		8.75000	101.01653			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	99.97797		0.00000	99.95597			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	101.43181		0.00000	101.36274			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.06616		0.00000	99.99968			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.06580		0.00000	99.99973			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.29016		0.00000	100.22344			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	101.20277		0.00000	101.13743			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.44000	119.41657		3.44000	119.35380			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.06707		0.00000	99.99972			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.06778		0.00000	99.99971			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.42000	119.57702		3.42000	119.51422			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.56000	125.69794		1.56000	125.42739			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.44000	119.41657		3.44000	119.35380			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.54000	125.12571		2.54000	125.06301			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.61000	130.48987		2.61000	130.19789			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	101.35519		0.00000	101.28143			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	97.16832		0.00000	97.16832			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.18416		0.00000	100.04480			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.18737		0.00000	100.04643			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.05783		0.00000	99.99984			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.06663		0.00000	99.99976			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	105.08064		0.00000	105.08064			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.07837		0.00000	99.99960			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond	0.00000		100.07536		0.00000	99.99964			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		99.97691		0.00000	99.95383			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.17127		0.00000	100.03824			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		99.97694		0.00000	99.95388			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		104.41340		0.00000	104.41340			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		93.35295		0.00000	93.35295			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		89.83634		0.00000	89.83634			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.11071		0.00000	100.00750			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.14076		100.00000	8.65779			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		22.12096		100.00000	21.96059			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.68000		147.29293		4.68000	147.04710			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		101.52434		0.00000	101.47695			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		101.88550		0.00000	101.83534			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		103.04831		0.00000	102.99580			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		102.93356		0.00000	102.87980			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		102.56023		0.00000	102.50409			0.00	1,500,000,000	1,500,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		101.90618		0.00000	101.85103			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.05137		0.00000	99.99985			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.11325		0.00000	100.05659			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.18800		96.64176		2.18800	96.49945			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.44000		131.49608		2.44000	131.43052			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		101.18346		0.00000	101.12657			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.61766		10.38000	101.58905			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS104	On 23/01/2024	Spot Bond		10.38000	101.61766		10.38000	101.58905			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond		0.00000	103.79000		0.00000	103.79000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond		0.00000	100.84393		0.00000	100.82712			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	101.17408		0.00000	101.15020			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.58000	106.18690		2.58000	106.13355			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.59000	201.88705		2.59000	201.78575			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.55000	106.75779		2.55000	106.70424			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	101.32007		0.00000	101.27251			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.62000	201.01187		2.62000	200.91085			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	101.29386		0.00000	101.26805			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.35000	108.91441		2.35000	108.86038			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.64000	105.05619		2.64000	105.00324			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.58000	262.37255		2.58000	262.24097			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.08000	272.61677		2.08000	272.48374			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.80000	258.01134		2.80000	257.88040			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.57000	126.62999		2.57000	126.56642			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	101.12794		0.00000	101.06672			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.10000	126.98465		2.10000	126.79858			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	101.33584		0.00000	101.27151			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	101.59376		0.00000	101.53234			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	101.01770		0.00000	100.95561			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.42000	106.31509		2.42000	106.15652			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	17.41548		104.97509	17.28364			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	21.25798		101.07593	21.10238			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759		14.23868		100.44759	14.13503			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		19.79397		100.76967	19.64948			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	2.11000		114.46138		2.11000	114.29378			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	2.21000		110.36006		2.21000	110.30573			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.46221		0.00000	98.46112			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.24000		110.04846		2.24000	109.99420			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.59965		0.00000	100.53092			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.28000		340.14228		2.28000	339.97445			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.92062			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.98549		0.00000	100.92126			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.93019		0.00000	100.86971			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.88575		0.00000	100.82809			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.56450		0.00000	100.50230			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.40203		0.00000	100.38281			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		101.57260		0.00000	101.51006			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.75500		103.11195		5.75500	103.06373			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.74000		103.78389		6.72500	103.73856			2,141,298,000,000.00	317,700,000	417,700,000.00
FRX16	On 15/09/2016	Spot Bond	7.71000		102.73862		7.69500	102.70572			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.10000		103.40546		8.09000	103.36674			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.32500		108.95952		8.30500	108.95382			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.88000		101.44316		8.88500	101.35017			0.00	0	750,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX20	On 01/10/2020	Spot Bond	9.08500	100.38468		9.09000	100.28828			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.65500	91.27344		9.66500	91.19631			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.83000	106.30382		9.83500	106.18669			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.10000	97.95749		10.10500	97.84469			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.39000	96.19326		10.40500	96.00124			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.58500	78.10227		10.61000	77.85807			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.04903		0.00000	99.99993			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.05107		0.00000	99.99995			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.05188		0.00000	99.99995			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.05385		0.00000	99.99990			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.05705		0.00000	99.99986			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.05944		0.00000	99.99984			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.06979		0.00000	99.99970			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.57746		0.00000	100.52713			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.60788		0.00000	100.55486			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.63540		0.00000	100.57993			0.00	0	46,000,000.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.64188		0.00000	100.58583			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.66024		0.00000	100.60256			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.68782		0.00000	100.62769			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.71079		0.00000	100.64862			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.81175		0.00000	100.74059			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.76959		0.00000	101.70916			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	101.52530		0.00000	101.46388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GFC04	On 11/04/2017	Spot Bond		9.45000	101.95000		9.44000	101.89709			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	100.73664		0.00000	100.72027			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond		0.00000	99.36462		0.00000	99.34833			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	101.02651		0.00000	101.00754			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	101.04880		0.00000	101.02943			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	101.09189		0.00000	101.07171			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	101.14535		0.00000	101.12417			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	101.21952		0.00000	101.19697			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.28361		0.00000	100.22330			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	101.59391		0.00000	101.53886			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	101.36361		0.00000	101.30399			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	101.44685		0.00000	101.34342			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	101.58787		0.00000	101.53550			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.24043		0.00000	100.18058			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.69875		0.00000	100.63574			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	100.00000		0.00000	100.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.50405		0.00000	100.45067			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	99.87454		0.00000	99.85665			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIZ16	On 23/09/2016	Spot Bond		0.00000	99.99983		0.00000	99.93981			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	101.44241		0.00000	101.36921			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	101.66237		0.00000	101.60763			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.19912		0.00000	100.13923			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	101.03044		0.00000	100.97119			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	101.04360		0.00000	100.98367			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond		0.00000	100.90336		0.00000	100.88693			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond		0.00000	100.68868		0.00000	100.67229			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	101.26319		0.00000	101.20242			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.20583	99.28782		8.19113	99.24731			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	101.32233		0.00000	101.25866			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.55844	104.41639		8.54376	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	101.39833		0.00000	101.33094			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.00856	104.41639		8.99389	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	101.49120		0.00000	101.41926			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		101.39632		0.00000	101.33336			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		101.54240		0.00000	101.47490			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.59869		0.00000	101.52870			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.75103		0.00000	100.68724			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000		103.41705		9.89000	103.33435			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.43000		110.03469		8.43500	109.93500			0.00	0	4,950,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.87000		277.06131		1.87000	276.92766			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.87000		283.38299		1.87000	283.24629			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.71500		99.56005		9.73500	99.31236			0.00	0	3,063,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.73500		99.32379		9.65500	99.93639			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		63.53600		100.00000	63.07536			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		16.49477		100.00000	16.37518			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		96.30319		100.00000	95.31377			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		44.22602		100.00000	43.90187			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		22.57506		100.00000	22.40960			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		14.57553		100.00000	14.46986			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		65.82158		100.00000	65.33381			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.60000		117.13871		1.60000	116.97187			20,805,757,440,000.00	13,003,598,400	94,709,861,800.00
I2038	On 31/01/2038	Spot Bond	1.82000		122.09893		1.82000	121.92281			109,644,808,728,000.00	60,244,400,400	83,321,189,200.00
I2046	On 31/03/2046	Spot Bond	1.91000		120.84588		1.91000	120.67090			576,233,057,000.00	301,692,700	81,800,914,400.00
I2050	On 31/12/2050	Spot Bond	2.00000		126.18569		2.00000	126.00183			4,307,839,200,000.00	2,153,919,600	30,645,477,300.00
IBC01	On 16/03/2015	Spot Bond	0.00000		94.20000		0.00000	94.20000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL11	On 12/03/2015	Spot Bond	7.73000	104.67417	7.71500	104.62011				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.83207	0.00000	100.77485				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.98386	0.00000	100.93375				0.00	0	1,500,000,000.00
IBL21	On 15/03/2016	Spot Bond	8.23000	104.58400	8.21500	104.53945				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.35000	107.85221	8.34000	107.81289				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.66584	0.00000	100.60941				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.53000	118.19510	4.53000	117.99871				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.05000	103.26556	8.03500	103.22740				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.91150	0.00000	100.85599				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.96471	0.00000	100.90591				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.38000	128.80940	1.38000	128.74893				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.17000	130.11322	2.17000	130.04932				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.22767	0.00000	101.88794				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	101.07211	0.00000	102.80371				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.47000	102.87791	8.46000	102.84000				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.53783	0.00000	100.43564				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	101.73250	0.00000	101.62840				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.74137	0.00000	100.68494				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.04500	96.25243	9.02500	96.25349				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.53000	93.50717	9.53500	93.41511				0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.47581	0.00000	100.42629				0.00	280,000,000	2,140,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.55000	97.77279	8.54000	97.73676				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.58000	101.34407	9.58500	101.24307				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.99695	0.00000	100.94187				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL53	On 31/07/2018	Spot Bond	0.00000	101.02636	0.00000	100.96963				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.99000	101.44405	7.97500	101.40662				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.82500	100.77085	8.80500	100.76556				0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	101.13629	0.00000	101.07338				0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.75702	0.00000	100.70225				0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.12000	103.97635	8.11000	103.93136				0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.78500	104.77946	8.76500	104.78081				0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.94500	105.43859	9.95500	105.29185				0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	99.87528	0.00000	101.52011				0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	101.10784	0.00000	101.05283				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00438	100.00000	0.00435				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	101.13615	0.00000	101.08156				0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	101.18689	0.00000	101.12983				0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.20500	97.31053	9.21000	97.21576				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.88092	5.00000	100.84009				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.88092	5.00000	100.84009				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.97000	5.00000	101.92828				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.88092	5.00000	100.84009				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.09292	4.00000	101.06028				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	102.70777	0.00000	102.68183				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	102.61974	0.00000	102.59439				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	102.03581	0.00000	102.00961				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	108.11458	9.20000	108.03490				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL01	On 29/12/2014	Spot Bond	0.00000	99.85476	0.00000	99.79219		0.00		0	0.00	
IHL02	On 29/12/2014	Spot Bond	0.00000	99.85476	0.00000	99.79219		0.00		0	0.00	
IHL03	On 17/05/2017	Spot Bond	0.00000	100.79862	0.00000	100.73074		0.00		0	0.00	
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.45415	100.00000	7.40011		0.00		0	0.00	
IN01Q	On 23/07/2014	Spot Bond	0.00000	101.11387	0.00000	101.05947		0.00		0	0.00	
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.80968	0.00000	100.79141		0.00		0	0.00	
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.68605	0.00000	100.66783		0.00		0	0.00	
IN04	On 15/03/2015	Spot Bond	9.73000	101.82198	9.71500	101.75356		0.00		0	0.00	
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.43351	0.00000	100.41538		0.00		0	0.00	
IN06H	On 10/09/2014	Spot Bond	0.00000	100.15255	0.00000	100.13557		0.00		0	0.00	
IN09	On 01/02/2016	Spot Bond	0.00000	100.58663	0.00000	100.50695		0.00		0	0.00	
IN191U	On 16/05/2017	Spot Bond	100.00000	9.41928	100.00000	9.35099		0.00		0	0.00	
IN248U	On 26/06/2014	Spot Bond	100.00000	99.18478	100.00000	101.29734		0.00		0	0.00	
IN249U	On 10/07/2014	Spot Bond	100.00000	95.54974	100.00000	94.80519		0.00		0	0.00	
IN255U	On 11/09/2014	Spot Bond	100.00000	82.02247	100.00000	81.47321		0.00		0	0.00	
IN427U	On 01/07/2014	Spot Bond	100.00000	99.30275	100.00000	98.51044		0.00		0	0.00	
IN428U	On 08/07/2014	Spot Bond	100.00000	97.47949	100.00000	96.71594		0.00		0	0.00	
IN429U	On 15/07/2014	Spot Bond	100.00000	95.71630	100.00000	94.98002		0.00		0	0.00	
IN430U	On 22/07/2014	Spot Bond	100.00000	94.02340	100.00000	98.41270		0.00		0	0.00	
IN431U	On 29/07/2014	Spot Bond	100.00000	96.80943	100.00000	94.62575		0.00		0	0.00	
IN432U	On 05/08/2014	Spot Bond	100.00000	92.26705	100.00000	90.21667		0.00		0	0.00	
IN433U	On 12/08/2014	Spot Bond	100.00000	87.62590	100.00000	85.77465		0.00		0	0.00	
IN434U	On 19/08/2014	Spot Bond	100.00000	83.42465	100.00000	81.74497		0.00		0	0.00	
IN435U	On 26/08/2014	Spot Bond	100.00000	97.56097	100.00000	96.66667		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
IN436U	On 02/09/2014	Spot Bond	100.00000		94.19200	100.00000	91.98437				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000		89.19697	100.00000	87.21481				0.00	0	0.00
INA426	On 24/06/2014	Spot Bond	5.90000		99.90311	5.90000	99.88698				0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	5.90000		99.79030	5.90000	99.77421				0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	5.90000		99.67775	5.90000	99.66170				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	6.00000		99.44420	6.00000	99.42795				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.00000		99.21714	6.00000	99.20096				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.00000		99.10399	6.00000	99.08785				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.10000		98.86000	6.10000	98.84366				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.10000		98.63185	6.10000	98.61560				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		102.06867	0.00000	101.99609				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.19855		103.52413	11.18673	103.44052				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.19855		102.36373	11.18673	102.28105				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		99.99970	0.00000	99.93485				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.36546	0.00000	100.28136				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00009	0.00000	99.93661				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.42571	6.50000	101.37254				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		99.97658	0.00000	99.95317				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		101.59781	0.00000	101.54235				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		97.45086	0.00000	97.45474				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.03852	0.00000	100.01925				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		101.20700	0.00000	101.18830				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		99.91022	0.00000	99.88780				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING232	On 04/10/2018	Spot Bond	0.00000	101.43233	0.00000	101.41257				0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	102.97922	0.00000	102.96418				0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	99.98275	0.00000	99.96549				0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	99.98288	0.00000	99.96576				0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	101.07802	0.00000	101.06106				0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.77047	0.00000	100.75309				0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.65300	0.00000	100.63565				0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.61360	0.00000	100.56166				0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.60648	0.00000	100.55516				0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.37078	0.00000	100.35387				0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	101.52589	0.00000	101.50966				0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	101.12187	0.00000	101.10449				0.00	0	0.00
ING252	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.70707				0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.39781	0.00000	100.37973				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	102.10119	0.00000	102.07414				0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.44663	0.00000	100.39567				0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.81123	0.00000	100.79192				0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	97.56243	0.00000	97.54515				0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000	66.66670	100.00000	66.66668				0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000	95.54974	100.00000	94.80519				0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000	97.07447	100.00000	96.30607				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	101.37451	0.00000	101.31544				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	101.40309	0.00000	101.34278				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	101.42219	0.00000	101.36105				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF06	On 13/04/2017	Spot Bond	8.74000	101.83130		8.72500	101.79672			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000	101.07205		0.00000	101.05556			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.75500	98.94639		9.76000	98.84517			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.15714		0.00000	100.09821			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.95000	104.59039		8.94000	104.54403			3,580,000,000,000.00	400,000,000	200,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	101.53085		0.00000	101.47192			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	101.52499		0.00000	101.46357			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	101.00108		0.00000	100.94037			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.69501		0.00000	100.62098			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00014		0.00000	99.93407			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.91000	101.55607		8.89500	101.49756			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	100.06461		0.00000	101.82128			0.00	4,800,000,000	2,400,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.39757		0.00000	100.32758			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.26000	120.86947		3.26000	120.80652			0.00	0	160,000,000.00
IV019	On 31/03/2028	Spot Bond	3.64000	137.16408		3.64000	137.09137			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	99.80489		0.00000	101.78493			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.65374		0.00000	101.58595			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.54369		0.00000	101.47483			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.24978		0.00000	100.18183			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	99.91450		0.00000	99.85033			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.60000	96.91371		3.60000	96.86235			0.00	0	180,000,000.00
IV030A	On 31/01/2025	Spot Bond	3.60000	102.78865		3.60000	102.62546			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.28720		0.00000	100.21561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV032	On 14/08/2023	Spot Bond	0.00000	100.96067	0.00000	100.88910				0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.15255	0.00000	100.13557				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.61500	111.64004	10.59500	111.61185				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.40761	0.00000	101.32945				0.00	5,000,000,000	2,500,000,000.00
IV19A	On 31/03/2028	Spot Bond	3.64000	137.16408	3.64000	137.09137				0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	98.77703	100.00000	97.99308				0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000	96.96913	100.00000	96.21352				0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000	95.23193	100.00000	94.50311				0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000	99.20000	100.00000	96.87500				0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000	90.88993	100.00000	88.89964				0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000	86.38298	100.00000	84.58333				0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000	94.29678	100.00000	92.50633				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.47867	0.00000	100.42399				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	101.19186	0.00000	101.13818				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.53790	0.00000	100.52046				0.00	0	0.00
IVA426	On 26/06/2014	Spot Bond	5.90000	99.87085	5.90000	99.85473				0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	5.90000	99.75812	5.90000	99.74204				0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	5.90000	99.64564	5.90000	99.62960				0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	5.90000	99.53342	5.90000	99.51741				0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.00000	99.18478	6.00000	99.16861				0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.10000	98.71321	6.10000	98.69693				0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.10000	98.59935	6.10000	98.58310				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.89870	0.00000	100.83492				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	101.11321	0.00000	101.05281				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC006	On 28/01/2016	Spot Bond		0.00000	101.49544		0.00000	101.44103			0.00	0	300,000,000.00
IVC007	On 04/04/2016	Spot Bond		0.00000	101.51375		0.00000	101.45815			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.78079		0.00000	100.72905			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.63274		0.00000	100.57751			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.68639		0.00000	100.62256			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.41959		0.00000	100.36022			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	101.40318		0.00000	101.34287			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	101.41273		0.00000	101.35201			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	101.43184		0.00000	101.37028			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	101.34587		0.00000	101.28804			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	101.25475		0.00000	101.19439			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	101.10540		0.00000	101.04540			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.07489		0.00000	100.01865			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.76250		0.00000	100.70444			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.51354		0.00000	100.45908			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.50824		0.00000	100.45435			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	101.66555		0.00000	101.60501			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	101.32683		0.00000	101.27427			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	101.16502		0.00000	101.10711			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.98573		0.00000	100.93232			0.00	0	0.00
IVC031	On 18/08/2014	Spot Bond		0.00000	100.50289		0.00000	100.47775			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		100.00000	20.80986		100.00000	100.00000			300,000,000,000,000.00	3,000,000,000	3,000,000,000.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	59.98669		100.00000	59.55178			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG01	On 30/10/2015	Spot Bond	0.00000	101.12641		0.00000	101.06410			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	63.20372		100.00000	62.74048			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.90430		0.00000	101.84526			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	22.71910		100.00000	22.55439			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	101.47258		0.00000	101.40816			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	87.61905		100.00000	86.99764			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	86.10521		100.00000	85.51410			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	62.06890		100.00000	61.61397			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	70.44657		100.00000	70.04637			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	61.47880		100.00000	61.03308			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	55.34412		100.00000	54.94288			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.20589		0.00000	100.14398			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.21369		0.00000	100.14943			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	87.89809		100.00000	87.06625			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	102.49355		0.00000	102.46996			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	101.29200		0.00000	101.21757			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.82000	138.25336		8.82500	138.10745			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.31041		0.00000	100.25911			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.10281		0.00000	101.78414			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.52453		0.00000	100.46451			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.52017		0.00000	100.46329			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	101.08941		0.00000	101.02914			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.05000	99.03623		9.04000	98.98989			0.00	0	1,370,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.20000	96.78371		9.19000	96.74284			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL04	On 14/08/2020	Spot Bond		9.68000	100.90002		9.68500	100.79856			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.29275		0.00000	100.20461			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		10.73000	100.24530		10.71500	100.17951			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.31936		0.00000	100.22319			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.60468		0.00000	100.58441			0.00	140,000,000	70,000,000.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.64471		0.00000	100.62309			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.69268		0.00000	100.66944			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	101.18924		0.00000	101.17206			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond		0.00000	98.79331		0.00000	98.79012			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond		0.00000	98.05525		0.00000	98.03789			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond		0.00000	99.42041		0.00000	99.40431			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond		0.00000	98.96307		0.00000	98.94686			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond		0.00000	98.68417		0.00000	98.66793			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	68.09701		100.00000	67.71800			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	87.61905		100.00000	86.99764			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	101.94896		0.00000	101.93321			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		100.00000	5.85277		100.00000	100.00000			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	81.95991		100.00000	81.41593			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond		100.00000	95.38462		100.00000	93.23308			0.00	0	0.00
MAQ23U	On 19/06/2014	Spot Bond		100.00000	66.66670		100.00000	66.66667			0.00	0	0.00
MAQ24U	On 24/06/2014	Spot Bond		100.00000	99.72678		100.00000	98.91599			0.00	0	0.00
MAQ25U	On 09/07/2014	Spot Bond		100.00000	95.80052		100.00000	95.05208			0.00	0	0.00
MAQ26U	On 24/07/2014	Spot Bond		100.00000	92.17172		100.00000	91.47870		2,410,000,000,000,000.00	24,100,000,000	24,100,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQN01	On 28/03/2017	Spot Bond	0.00000	99.70553		0.00000	100.24086			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	101.54658		0.00000	101.49380			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	101.28252		0.00000	101.22566			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.42542		0.00000	102.07842			0.00	1,000,000,000	500,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.85526		0.00000	102.56205			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.17384		0.00000	100.12243			0.00	800,000,000	400,000,000.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.22350		0.00000	100.17226			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.52587		0.00000	100.47157			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.71671		0.00000	100.66607			0.00	20,000,000	10,000,000.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.85938		0.00000	100.80500			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	101.18478		0.00000	101.13304			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	101.19503		0.00000	101.17655			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	82.39278		100.00000	81.83857			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	60.31356		100.00000	59.87628			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	21.02245		100.00000	26.08754			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	51.32433		100.00000	63.69029			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.96500	101.92446		8.94500	101.92837			0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.85500	101.84869		8.83500	101.85367			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.21382		0.00000	100.14948			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.19908		0.00000	100.13918			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	101.30758		0.00000	101.25142			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	101.34837		0.00000	101.32920			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	101.35797		0.00000	101.33866			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	101.40590		0.00000	101.38592			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA4	On 05/01/2019	Spot Bond		0.00000	103.07179		0.00000	103.05069			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	103.22792		0.00000	103.20581			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.28500	102.45584		8.27500	102.40828			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		9.03500	105.46821		9.01500	105.46473			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.88000	105.34512		9.88500	105.23468			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.51000	101.45825		6.51000	101.40563			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.05145		0.00000	99.99993			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.05346		0.00000	99.99992			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.88000	101.47459		9.88500	101.42719			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.74500	103.15841		7.73000	103.11203			0.00	0	4,990,000,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.49254		0.00000	100.43155			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		9.21000	99.46891		9.20000	99.42065			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.11860		0.00000	100.01189			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.75500	104.15497		9.76000	104.04961			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	13.85172		100.00000	13.75129			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.47307		0.00000	100.41452			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.91000	99.44564		8.90000	99.39986			0.00	0	60,000,000.00
MTN02	On 13/07/2014	Spot Bond		5.99500	104.75090		5.99500	104.69948			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.83000	105.67525		7.81500	105.62322			0.00	0	90,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.85000	107.85677		8.84000	107.80630			0.00	0	500,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.49119		100.89771	6.44374			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.57728		100.61875	6.52933			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.76585	0.00000	100.70902			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.77666	0.00000	100.71901			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.78191	0.00000	100.72386			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.84716	0.00000	100.78418			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.92297	0.00000	100.85426			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.41628	100.00000	0.41326			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.41628	100.00000	0.41326			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.31000	94.74202	9.32000	94.61657			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.68000	101.37460	7.66500	101.33962			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.40000	98.34043	9.40500	98.24340			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	101.24010	0.00000	101.19049			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	9.20500	103.28514	9.21000	103.18452			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.70163	0.00000	100.64678			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.64500	103.03882	9.65500	102.89722			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	101.96589	0.00000	101.91157			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.78682	0.00000	100.73305			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	102.01534	0.00000	101.96050			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	101.35423	0.00000	101.30154			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.63584	0.00000	100.58272			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	99.98179	0.00000	99.96357			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.43000	106.44202	7.41500	106.39665			0.00	0	660,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK2B	On 15/09/2015	Spot Bond	0.00000		101.70928	0.00000	101.60580				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.86500		113.60996	8.84500	113.61721				0.00	0	410,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.99500		33.93956	11.00000	33.91403				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.63000		103.30307	7.61500	103.25172				0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		101.28007	0.00000	101.21847				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		101.34745	0.00000	101.28255				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.98000		104.53019	7.96500	104.48810				0.00	0	430,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		99.99999	0.00000	99.94602				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		101.38881	0.00000	101.33440				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.93837	0.00000	100.88631				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		101.64227	0.00000	101.57892				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		101.47279	0.00000	101.40836				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.44229	0.00000	100.37966				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		90.29858	0.00000	90.24315				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.41914	0.00000	100.35974				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		101.20182	0.00000	101.14101				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000		101.30613	0.00000	101.23995				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		101.12779	0.00000	101.06655				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN67	On 13/07/2016	Spot Bond	0.00000	101.54631	0.00000	101.47978				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	86.54800	0.00000	86.49068				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.77288	0.00000	101.75466				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.82381	0.00000	100.76099				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.05604	0.00000	99.99987				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.05284	0.00000	99.99990				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.55202	0.00000	101.49033				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.05086	0.00000	99.99990				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	99.98157	0.00000	99.96313				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	99.98158	0.00000	99.96316				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	101.02776	0.00000	100.97095				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	99.97864	0.00000	99.95728				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.16500	105.73499	10.17000	105.61844				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	99.97877	0.00000	99.95756				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.20000	104.49222	10.20500	104.37577				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	99.97864	0.00000	99.95728				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	99.98088	0.00000	99.96176				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.05740	0.00000	100.00000				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.68000	104.91152	8.66500	104.85650				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	101.36559	0.00000	101.29493				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.49536	0.00000	100.47273				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.24500	103.63892	10.22500	103.67737				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	101.62344	0.00000	101.60030				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	101.31407	0.00000	101.26369				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NEDH1A	On 20/11/2018	Spot Bond	12.30000		110.50356		12.29000	110.43137			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		110.51256		0.00000	110.43869			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.48399		0.00000	100.40794			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.09000		165.48142		2.09000	165.23939			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.93000		105.79925		8.93500	105.69928			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.23092		0.00000	100.17797			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000		100.15315		0.00000	100.13611			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.56000		104.71030		9.56500	104.66046			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.62151		0.00000	100.56381			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.82050		0.00000	100.76761			0.00	0	300,000,000.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.58687		0.00000	100.53244			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.60857		0.00000	100.55209			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.59557		0.00000	100.54033			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.76000		105.59198		9.76500	105.53610			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.60862		0.00000	100.55215			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.62156		0.00000	100.56386			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.61290		0.00000	100.55602			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.96000		104.69745		9.96500	104.64675			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.63896		0.00000	100.57963			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.63022		0.00000	100.57170			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.63455		0.00000	100.57563			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.79429		0.00000	100.72027			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.74168		0.00000	100.67263			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.64753		0.00000	100.58739			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.72500	113.49845		8.70500	113.49720			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.15500	119.57085		9.16000	119.45150			0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.98500	171.62904		1.98500	171.37947			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.54000	121.76329		9.54500	121.62562			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.16220		0.00000	101.10174			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	101.05577		0.00000	100.99739			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.78627		0.00000	101.73255			0.00	0	300,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00005		0.00000	99.94319			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.52432		0.00000	100.46659			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.54254		0.00000	100.48278			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.60666		0.00000	100.53711			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.63775		0.00000	100.60858			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.64316		100.00000	16.52250			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	43.25120		100.00000	42.93419			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.96000	103.84728		6.94500	103.80847			106,222,128,000,000.00	15,261,800,000	4,121,800,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	15.30001		100.00000	15.18909			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	98.91000		0.00000	98.91000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	67.06159		100.00000	66.57007			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.75503		0.00000	100.69902			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	101.03362		0.00000	101.01519			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.30781		0.00000	100.28966			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.31308		0.00000	100.25810			0.00	0	0.00
PNP17	On 27/06/2014	Spot Bond	0.00000	100.37304		0.00000	100.35682			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC001	On 28/03/2016	Spot Bond	0.00000		100.38170		0.00000	100.32899			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.24016		0.00000	101.92265			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		101.03063		0.00000	100.97477			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		101.06054		0.00000	101.00303			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		101.07400		0.00000	101.01574			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		101.10390		0.00000	101.04400			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.23241		0.00000	101.16541			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.26228		0.00000	101.19363			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.16597		0.00000	101.10141			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.73000		105.12185		6.71500	105.06832			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.36500		98.55633		6.36500	98.50554			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.24000		39.52810		8.24500	39.48009			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.73000		111.49560		6.71500	111.45402		450,530,260,423,000.00	66,943,575,100	14,384,482,900.00	
R158	On 15/09/2015	Spot Bond	6.73000		111.49560		6.71500	111.45402			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.63000		92.30120		6.61500	92.26870			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.73000		117.43550		6.71500	117.40558			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.56000		86.60368		6.54500	86.58625			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.42000		115.94451		8.42500	115.82366		7,594,211,442,790,000.00	01,925,349,500	26,293,478,700.00	
R187P	On 21/12/2026	Spot Bond	8.16000		36.81355		8.16500	36.76729			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.08000		34.33829		8.08500	34.29370			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.58000		283.87964		1.58000	283.47618		1,580,001,422,000.00	1,000,000,900	31,063,406,800.00	
R201	On 21/12/2014	Spot Bond	5.99500		101.36166		5.99500	101.32097		2,398,000,000,000.00	400,000,000	63,950,000,000.00	
R202	On 07/12/2033	Spot Bond	1.79000		227.47100		1.79000	227.14385		215,002,595,601,000.00	20,113,181,900	54,093,936,500.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 28/02/2023	Spot Bond	8.24500	99.37548	8.25500	99.25003					2,818,396,698,887,000.00	41,831,012,600	24,412,300,000.00
R203	On 15/09/2017	Spot Bond	7.35000	104.76863	7.34000	104.73582					3,023,229,225,870,000.00	11,323,704,200	15,508,231,100.00
R2030	On 31/01/2030	Spot Bond	8.94000	95.31685	8.95500	95.13003					520,196,250,000,000.00	58,187,500,000	24,970,000,000.00
R2032	On 31/03/2032	Spot Bond	9.06000	94.78183	9.08000	94.54748					0.00	0	6,800,000,000.00
R2037	On 31/01/2037	Spot Bond	9.14000	97.26835	9.15500	97.06105					471,999,406,306,000.00	51,641,072,900	30,273,932,500.00
R204	On 21/12/2018	Spot Bond	7.61500	101.48538	7.59500	101.49885					1,915,166,820,733,000.00	51,499,254,200	83,681,451,900.00
R2048	On 28/02/2048	Spot Bond	9.24500	97.61187	9.28000	97.19687					2,118,908,831,703,500.00	29,195,114,300	46,365,547,600.00
R207	On 15/01/2020	Spot Bond	7.88000	100.38389	7.88500	100.29780					3,337,349,379,024,000.00	23,521,494,800	68,386,572,800.00
R208	On 31/03/2021	Spot Bond	8.05500	94.82318	8.06000	94.73717					5,229,190,315,701,000.00	49,185,638,200	97,516,370,800.00
R209	On 31/03/2036	Spot Bond	9.06500	74.87075	9.08500	74.66774					2,230,227,687,019,500.00	46,026,220,300	79,478,594,400.00
R210	On 31/03/2028	Spot Bond	1.74000	170.78126	1.74000	170.53633					1,055,086,410,000.00	606,371,500	31,553,713,800.00
R211	On 31/01/2017	Spot Bond	0.68000	131.33266	0.68000	131.15554					2,050,574,884,000.00	3,015,551,300	73,452,601,300.00
R212	On 31/01/2022	Spot Bond	1.60000	135.52517	1.60000	135.33214					24,689,273,760,000.00	15,430,796,100	68,880,462,600.00
R213	On 28/02/2031	Spot Bond	8.95000	85.43625	8.96500	85.26257					1,296,710,711,680,000.00	44,883,878,400	47,333,400,000.00
R214	On 28/02/2041	Spot Bond	9.16000	75.63507	9.18500	75.38733					2,227,523,930,544,000.00	43,179,468,400	33,138,326,200.00
R226C	On 15/09/2014	Spot Bond	5.96500	98.64582	5.96500	98.59814					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.79000	95.25354	6.77500	95.21187					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.63000	92.30120	6.61500	92.26870					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.55000	89.45925	6.53500	89.43482					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.56000	86.60368	6.54500	86.58625					0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.05000	94.29515	6.05000	99.98343					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.00000	97.11063	6.00000	97.07161					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.70000	93.65596	6.68500	93.61892					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.57000	90.79076	6.55500	90.76238					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R329C	On 21/06/2016	Spot Bond	6.55000	87.93710	6.53500	87.91614			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.61000	85.02519	6.59500	85.01069			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	7.32500	80.61960	7.31500	80.59533			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	7.37500	77.64027	7.36500	77.62033			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	7.62000	74.17609	7.60000	74.18775			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	7.60000	71.51561	7.58000	71.53385			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.58000	68.96384	7.56000	68.98820			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.57000	66.48074	7.55000	66.51068			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.84000	63.06565	7.84500	63.00763			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.82000	60.76263	7.82500	60.70537			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.97500	57.86949	7.98000	57.81287			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.94500	55.77089	7.95000	55.71512			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.91500	53.76393	7.92000	53.70899			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.88500	51.84416	7.89000	51.79006			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.84500	50.05069	7.85000	49.99741			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.80500	48.33790	7.81000	48.28543			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	8.36000	44.10698	8.36500	44.05617			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	8.32000	42.50823	8.32500	42.45838			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	8.28000	40.98321	8.28500	40.93428			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	8.24000	39.52810	8.24500	39.48009			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	8.20000	38.13934	8.20500	38.09222			0.00		0	0.00	
R350C	On 21/12/2026	Spot Bond	8.16000	36.81355	8.16500	36.76729			0.00		0	0.00	
R351C	On 21/06/2027	Spot Bond	8.12000	35.54754	8.12500	35.50212			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R352C	On 21/12/2027	Spot Bond	8.08000	34.33829		8.08500	34.29370			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.78670		0.00000	101.70841			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.65411		0.00000	100.58458			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.79454		0.00000	101.71721			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.62981		0.00000	101.55624			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	17.19035		100.00000	17.06572			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.36893		100.00000	6.32225			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	17.27205		100.00000	17.14683			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.64386		0.00000	101.58673			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.24368		0.00000	100.18301			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.73224		0.00000	100.68082			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	102.22842		0.00000	102.21060			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	99.98365		0.00000	99.93440			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000	100.59208		0.00000	100.57563			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	101.24630		0.00000	101.18640			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.67881		0.00000	100.61949			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.39157		0.00000	101.33134			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	101.00424		0.00000	100.94296			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.28078		0.00000	100.22094			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	101.38213		0.00000	101.36416			0.00	60,000,000	70,000,000.00
RES27	On 21/10/2016	Spot Bond	0.00000	101.23766		0.00000	101.17813			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.51896		0.00000	100.45960			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.29075		0.00000	100.22890			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP004	On 25/11/2014	Spot Bond		0.00000	101.15443		0.00000	101.06997			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	102.44967		0.00000	102.41807			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	101.62189		0.00000	101.58882			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	101.45507		0.00000	101.42543			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	101.45507		0.00000	101.42543			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	99.88686		0.00000	99.80225			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	99.87343		0.00000	99.77888			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.36545		0.00000	100.28135			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.03366		12.35000	106.92741			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.33037		0.00000	100.26002			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.90826		100.00000	13.80743			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.74526		0.00000	100.72318			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	101.43524		0.00000	101.41300			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	101.36429		0.00000	101.29855			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.22587		0.00000	100.15789			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	101.09082		0.00000	101.02672			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	2.38528		100.00000	2.36817			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	16.21103		100.00000	16.09222			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	23.90627		100.00000	23.73295			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	11.72483		100.00000	14.33846			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	23.86512		100.00000	23.69209			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	101.47072		0.00000	101.43144			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	102.31958		0.00000	102.18989			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW21	On 21/04/2021	Spot Bond	9.35500	104.74308		9.36000	104.63928			0.00	0	1,260,000,000.00
RW23	On 10/12/2023	Spot Bond	9.49500	100.42287		9.50500	100.28495			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.10000	101.44606		10.11500	101.25050			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	97.16734		0.00000	96.92188			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.98000	107.00377		7.96500	106.96934			0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.61611		0.00000	100.55066			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.40000	101.31837		9.39000	101.27114			0.00	0	750,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	101.30053		0.00000	101.23684			0.00	1,050,000,000	1,050,000,000.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.13015		0.00000	100.01738			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	101.18066		0.00000	101.11529			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	101.33614		0.00000	101.26956			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	101.31192		0.00000	101.24658			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.73000	102.42660		7.71500	102.37666			11,595,000,000,000.00	1,500,000,000	2,520,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.11500	99.42322		9.14500	99.25723			0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.19000	109.72193		8.17500	109.66828			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.05000	109.89017		8.03500	109.83766			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.98000	109.97444		7.96500	109.92250			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.75000	100.83968		8.74000	100.79677			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.12500	109.79999		8.11000	109.74687			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.09000	109.84206		8.07500	109.78923			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.11789		0.00000	100.01109			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	99.99988		0.00000	99.93020			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	99.80198		0.00000	101.61348			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.40000	103.62201		8.39000	103.58077			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS15	On 26/04/2016	Spot Bond	0.00000	101.44517	0.00000	101.38933				0.00	2,500,000,000	2,500,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	99.99975	0.00000	99.94377				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	104.03586	0.00000	103.97872				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.20500	104.95060	9.21000	104.84658				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.07000	100.90769	10.07500	100.79270				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.85741	0.00000	100.79197				0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.06126	0.00000	101.00986				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.81369	0.00000	100.75541				0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.59515	0.00000	103.53782				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.70500	101.35920	8.68500	101.36796				0.00	0	1,150,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	11.35883	100.00000	11.28275				0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.78500	105.54026	9.79500	105.39423				0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	101.30190	0.00000	101.24802				0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	9.29500	97.89060	9.30500	97.77918				0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.12000	94.03035	9.12500	93.92775				0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.20696	0.00000	100.15075				0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	10.07000	98.24859	10.07500	98.13425				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.75500	94.88443	9.76000	94.78585				0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.78000	112.00247	7.76500	111.96078				0.00	0	290,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.11000	271.98881	2.11000	271.85583				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.32500	128.98732	1.32500	128.92697				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	104.13000	0.00000	106.40000				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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
SGI002	On 10/07/2017	Spot Bond	0.00000		100.28244	0.00000	100.26356				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		13.68475	100.00000	13.58553				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	1.95000		126.98297	1.95000	126.92139				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.42571	6.50000	101.37254				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.11122	0.00000	99.99678				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		99.86419	0.00000	99.80564				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		101.38315	0.00000	101.32343				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.38000		98.23663	9.37000	98.18800				0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.13092	0.00000	101.06714				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		101.49484	0.00000	101.43467				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		99.91897	0.00000	99.89874				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00002	0.00000	99.94929				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.88894	0.00000	100.87124				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		14.61093	100.00000	14.50500				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.22320	0.00000	100.16254				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		59.04211	100.00000	58.49083				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.12073	0.00000	100.06005				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.03000		106.50626	8.01500	106.46657				0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.21500		101.31381	9.19500	101.30530				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SNT01	On 15/09/2017	Spot Bond		8.70000	100.97676		8.69000	100.93419			0.00	0	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.66052		0.00000	100.60444			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.65425		0.00000	100.59533			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.97278		0.00000	100.91739			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.65878		0.00000	100.59945			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	101.12171		0.00000	101.05962			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.45000	102.01429		8.44000	101.96321			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	101.41826		0.00000	101.36110			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	101.77988		0.00000	101.72404			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	101.35663		0.00000	101.29646			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.60500	94.71278		9.61000	94.61899			0.00	0	1,300,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.45078		0.00000	100.38693			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	99.93838		0.00000	99.87676			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	101.24197		0.00000	101.17910			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.66300	87.29640		9.66800	87.20668			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.72500	87.02149		9.73000	86.93166			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.24000	100.75756		7.24000	100.70895			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		9.14000	95.07730		9.14500	94.98654			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.02578		0.00000	100.03893			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.53000	101.44460		8.52000	101.40321			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.35000	108.91441		2.35000	108.86038			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.56500	97.88118		8.54500	97.93124			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.94531		0.00000	100.89402			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN015	On 26/08/2018	Spot Bond	0.00000	100.62814		0.00000	100.60181			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.84000	104.63329		9.84500	104.56898			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.39979		0.00000	100.34316			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.04359		0.00000	99.98540			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.02046		0.00000	100.03692			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.18000	76.80399		10.19500	76.68713			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	101.27810		0.00000	101.21659			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	99.49889		0.00000	99.43612			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.66253		0.00000	100.64291			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000	99.47517		0.00000	99.45877			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000	91.02244		100.00000	90.34653			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000	99.13067		0.00000	99.11427			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000	99.01724		0.00000	99.00086			0.00	0	0.00
SY1092	On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.96729			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000	99.00068		0.00000	98.98430			0.00	0	0.00
SY1095	On 18/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1096	On 23/06/2014	Spot Bond	0.00000	99.93468		0.00000	99.91835			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000	98.95171		0.00000	98.93533			0.00	0	0.00
SY1099	On 23/06/2014	Spot Bond	0.00000	99.93474		0.00000	99.91843			0.00	0	0.00
SY1100	On 27/06/2014	Spot Bond	0.00000	99.87003		0.00000	99.85378			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000	98.88375		0.00000	98.86734			0.00	0	0.00
SY1102	On 30/06/2014	Spot Bond	0.00000	99.82012		0.00000	99.80377			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000	98.83439		0.00000	98.81797			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1104	On 30/06/2014	Spot Bond	0.00000	99.51901	0.00000	99.51773				0.00	0	0.00
SY1105	On 07/07/2014	Spot Bond	0.00000	99.70602	0.00000	99.68969				0.00	0	0.00
SY1106	On 09/07/2014	Spot Bond	0.00000	99.67285	0.00000	99.65649				0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000	98.65361	0.00000	98.63719				0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000	98.63937	0.00000	98.62298				0.00	0	0.00
SY1109	On 11/07/2014	Spot Bond	0.00000	99.64063	0.00000	99.62429				0.00	0	0.00
SY1110	On 14/07/2014	Spot Bond	0.00000	99.59112	0.00000	99.57477				0.00	0	0.00
SY1111	On 18/07/2014	Spot Bond	0.00000	99.52688	0.00000	99.51057				0.00	0	0.00
SY1112	On 18/07/2014	Spot Bond	0.00000	99.52720	100.00000	92.87532				0.00	5,600,000,000	2,800,000,000.00
SY1113	On 16/09/2014	Spot Bond	0.00000	98.53938	100.00000	80.57395				0.00	18,200,000,000	9,100,000,000.00
SY1114	On 23/07/2014	Spot Bond	0.00000	99.44495	100.00000	98.83721				0.00	26,400,000,000	13,200,000,000.00
SY1115	On 21/07/2014	Spot Bond	100.00000	92.87532	100.00000	92.17172				0.00	0	0.00
SY1116	On 22/07/2014	Spot Bond	100.00000	92.63959	100.00000	100.00000				0.00	0	0.00
SY1117	On 21/07/2014	Spot Bond	100.00000	92.87532	100.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.19000	109.18063	7.17500	109.13632				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	9.02000	101.90124	9.02500	101.79267				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	99.38469	100.00000	98.62019				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	93.24627	100.00000	92.54518				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	27.73123	100.00000	27.53018				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	101.12807	0.00000	101.07396				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.94558	0.00000	100.89128				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.52542	0.00000	100.50839				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.40199	0.00000	100.34504				0.00	0	0.00

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	100.50428	0.00000	100.48738				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.04949	0.00000	99.99999				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.05232	0.00000	99.99999				0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	97.79061	0.00000	97.77308				0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	97.28357	0.00000	97.26605				0.00	8,000,000,000	2,000,000,000.00
TFS83	On 28/07/2015	Spot Bond	0.00000	101.00085	0.00000	100.94664				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.98000	104.86074	7.96500	104.82158				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	101.12382	0.00000	101.10413				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	101.15524	0.00000	101.13499				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.36526	7.83000	103.29949				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	101.10653	0.00000	101.08714				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	101.14582	0.00000	101.12573				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	102.91361	0.00000	102.89170				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	101.10653	0.00000	101.08714				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	101.14582	0.00000	101.12573				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	103.07799	7.16000	103.01793				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	101.22276	0.00000	101.20131				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	101.21648	0.00000	101.19515				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	101.36705	0.00000	101.34307				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	101.34668	0.00000	101.32305				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	101.96087	0.00000	101.92630				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	101.89073	0.00000	101.85743				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	101.10496	0.00000	101.08560				0.00	0	0.00

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	101.15524	0.00000	101.13499				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	103.75094	8.73000	103.67749				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	101.10025	0.00000	101.08098				0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	101.14582	0.00000	101.12573				0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.08500	100.56742	9.06500	100.55912				0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	101.23508	0.00000	101.21594				0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	101.29766	0.00000	101.27756				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	101.22590	0.00000	101.20440				0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	101.20863	0.00000	101.18744				0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	101.36200	0.00000	101.34088				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	101.36393	0.00000	101.33999				0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	101.35765	0.00000	101.33383				0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	101.47627	0.00000	101.45339				0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	101.85175	0.00000	101.81914				0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	101.85799	0.00000	101.82526				0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	102.07259	0.00000	102.04034				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	101.23798	0.00000	101.17850				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.79378	101.06155	6.74352				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	101.10025	0.00000	101.08098				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	101.39631	0.00000	101.37822				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	101.24159	0.00000	101.21981				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	101.30434	0.00000	101.28146				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	101.96709	0.00000	101.93243				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.58842	0.00000	101.53287				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	101.21262	0.00000	101.15438				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.22952	0.00000	101.17046				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	101.21262	0.00000	101.15438				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.22952	0.00000	101.17046				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	101.23798	0.00000	101.17850				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	101.20248	0.00000	101.14473				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	101.22952	0.00000	101.17046				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.32248	0.00000	101.25886				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.32248	0.00000	101.25886				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.32248	0.00000	101.25886				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.45762	0.00000	101.38739				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.49139	0.00000	101.41951				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.44917	0.00000	101.37936				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	102.12380	0.00000	102.02083				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	102.16590	0.00000	102.06086				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	102.14906	0.00000	102.04485				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.23000	104.71677	8.21500	104.66009				0.00	0	1,260,000,000.00
TL20	On 22/02/2020	Spot Bond	10.03000	85.08808	10.03500	85.00271				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.19000	104.07402	8.18000	104.03568				0.00	0	18,670,000,000.00
TN20	On 17/09/2020	Spot Bond	9.30500	108.32409	9.31000	108.21970				91,617,030,000.00	9,846,000	18,193,846,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.81223	100.00000	0.80456				0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.52500	109.17275	9.50500	109.21870				4,762,500,000,000.00	500,000,000	10,780,000,000.00
TN25	On 19/08/2025	Spot Bond	9.64000	102.28565	9.64500	102.17235				100,256,000,000,000.00	10,400,000,000	18,602,850,000.00

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	9.67000	95.23511		9.67500	95.12623			133,890,820,000.00	13,846,000	2,525,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.88322		0.00000	100.82917			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	101.67954		0.00000	101.62300			0.00	3,400,000,000	1,911,899,100.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.79329		0.00000	100.73765			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.77304		0.00000	100.71416			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.79318		0.00000	100.73274			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.79522		0.00000	100.73461			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.89438		0.00000	100.82608			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	101.09986		0.00000	101.01560			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.60570		0.00000	101.55332			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.46772		0.00000	101.41129			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.49929		0.00000	101.44161			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	101.14428		0.00000	101.12607			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	101.22344		0.00000	101.20398			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.80655		10.00000	99.72376			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.81136		9.75000	99.73063			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.81497		100.00000	9.73672			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.26589		0.00000	100.24686			0.00	0	3,000,000,000.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.28256		0.00000	100.26232			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.29181		0.00000	100.27091			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.29366		0.00000	100.27262			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.34522		0.00000	100.32048			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.45819		0.00000	100.42532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP150	On 02/10/2014	Spot Bond	0.00000	98.33766		0.00000	98.32182			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	97.64841		0.00000	97.63241			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	97.45578		0.00000	97.43997			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	99.45720		0.00000	99.44170			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	96.41547		0.00000	96.39895			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	99.16008		0.00000	99.14294			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	95.57251		0.00000	95.55334			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	98.93356		0.00000	98.91663			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	95.06188		0.00000	95.04710			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	95.17151		0.00000	95.15287			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	98.44389		0.00000	98.42679			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	94.99706		0.00000	94.97873			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	94.76928		0.00000	94.75105			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	97.97550		0.00000	97.95849			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	94.54432		0.00000	94.52619			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	93.85116		0.00000	93.83323			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	93.56859		0.00000	93.55057			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.77501		100.00000	12.68239			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.59353		0.00000	100.57646			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	101.14994		0.00000	101.13327			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	101.08855		0.00000	101.07205			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	101.08327		0.00000	101.06661			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	101.05650		0.00000	101.03973			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.94401		0.00000	100.92745			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC053	On 19/08/2014	Spot Bond	0.00000	100.58205	0.00000	100.56542				0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000	100.39912	0.00000	100.38249				0.00	0	0.00
TWC055	On 21/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TWC056	On 25/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000	101.21862	0.00000	101.19987				0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000	100.44910	0.00000	100.43038				0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000	101.09396	0.00000	101.07713				0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000	100.40110	0.00000	100.38438				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.45500	109.32849	9.46000	109.22082				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	101.36453	0.00000	101.29879				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	101.84624	0.00000	101.77482				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.69000	104.14159	9.68000	104.08866				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	99.85992	0.00000	99.84244				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	99.88400	0.00000	99.83391				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.89286	0.00000	100.83485				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.92268	0.00000	100.86270				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.92400	0.00000	100.86393				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	99.87169	0.00000	99.81636				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	99.86800	0.00000	99.81106				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.09000	110.42570	7.07500	110.39149				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.16000	243.11351	1.16000	242.77604				232,000,000,000.00	200,000,000	200,000,000.00
WSP1	On 28/05/2015	Spot Bond	7.05000	102.35134	7.03500	102.30712				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.85000	103.58358	7.84000	103.54485				0.00	0	5,670,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP3	On 28/05/2019	Spot Bond	8.17000	103.93820		8.15000	103.95200			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.50500	102.89286		8.51000	102.79975			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.59500	102.70648		8.60000	102.60997			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.68000	93.52146		6.66500	93.48449			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.03000	99.88449		6.03000	99.83507			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.61000	91.75965		6.59500	91.72847			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.01000	97.43310		6.01000	97.38623			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.68000	93.50448		6.66500	93.46756			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.56000	67.63842		7.54000	67.66630			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	39.88650		100.00000	39.65991			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	21.11243		100.00000	20.99249			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>36,832,902,564,305,000.00</b>	<b>14,377,667,800</b>	<b>155 787 888 800.00</b>
<b>Grand Total:</b>										<b>36,832,904,330,129,500.00</b>	<b>14,377,828,119</b>	<b>155 791 649 504.00</b>