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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/04/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 08/04/2014	Any day expiry		10.52390	10.52390		10.63240	10.63240		11.57	0.00	0	0.00
\$ / R	On 08/04/2014	Any day expiry	10.77	Call	5.58170	0.00558	22.15980	0.02216	5.582	15.24	0.00	0	3,000.00
\$ / R	On 08/04/2014	Any day expiry	11.05	Call	0.50600	0.00051	2.51810	0.00252	0.506	19.04	0.00	0	3,000.00
\$ / R	On 25/04/2014	Any day expiry		10.54960	10.54960		10.66020	10.66020		12.41	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.00110	0.00000	0.00050	0.00000	0.001	23.40	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	613.76480	0.61376	723.22840	0.72323	613.765	13.43	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	299.63740	0.29964	222.01300	0.22201	299.637	13.74	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	0.55100	0.00055	0.97750	0.00098	0.551	19.83	0.00	0	500.00
\$ / R	On 29/04/2014	Any day expiry		10.55610	10.55610		10.66680	10.66680		12.26	0.00	0	0.00
\$ / R	On 29/04/2014	Any day expiry	10.57	Call	129.56280	0.12956	195.01260	0.19501	129.563	12.37	0.00	0	10,000.00
\$ / R	On 26/05/2014	Any day expiry		10.60090	10.60090		10.71240	10.71240		12.67	0.00	0	10,150.00
\$ / R	On 27/05/2014	Any day expiry		10.60260	10.60260		10.71410	10.71410		12.70	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.21690	0.00022	0.17620	0.00018	0.217	20.89	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	505.16460	0.50516	602.68160	0.60268	505.165	12.12	0.00	0	5,500.00
\$ / R	On 28/05/2014	Any day expiry		10.60420	10.60420		10.71580	10.71580		12.73	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	333.94630	0.33395	265.21750	0.26522	333.946	13.55	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	6.36040	0.00636	10.17370	0.01017	6.360	18.05	0.00	0	500.00
\$ / R	On 13/06/2014	Foreign Exchange Future		10.63130	10.63130		10.74330	10.74330		12.95	1,498,141,533.40	140,918	1,242,403.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	1.14220	0.00114		0.96360	0.00096	1.142	18.26	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	1.46510	0.00147		1.21570	0.00122	1.465	17.45	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	1.51900	0.00152		1.25730	0.00126	1.519	17.34	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	14.79390	0.01479		8.74440	0.00874	14.794	12.74	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	16.55190	0.01655		10.02030	0.01002	16.552	12.69	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	32.53650	0.03254		22.35190	0.02235	32.537	12.41	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	35.99820	0.03600		25.13800	0.02514	35.998	12.36	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	37.21910	0.03722		26.12830	0.02613	37.219	12.34	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	57.45670	0.05746		40.68670	0.04069	57.457	12.38	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	61.74160	0.06174		43.64550	0.04365	61.742	12.41	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	176.91850	0.17692		136.89030	0.13689	176.918	12.83	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	209.75630	0.20976		165.05950	0.16506	209.756	12.92	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	241.93600	0.24194		191.81740	0.19182	241.936	13.06	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	253.66150	0.25366		201.27170	0.20127	253.662	13.14	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	420.32680	0.42033		347.26680	0.34727	420.327	14.07	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	138.85360	0.13885		174.97610	0.17498	138.854	14.25	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	127.17170	0.12717		160.64880	0.16065	127.172	14.44	0.00	0	19,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	495.87170	0.49587		417.34880	0.41735	495.872	14.44	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Call	124.95830	0.12496		157.92730	0.15793	124.958	14.48	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Put	503.65830	0.50366		424.62730	0.42463	503.658	14.48	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	122.78450	0.12278		155.25220	0.15525	122.785	14.52	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	106.75110	0.10675		135.44220	0.13544	106.751	14.81	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	103.09630	0.10310		130.90750	0.13091	103.096	14.89	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	101.31790	0.10132		128.69930	0.12870	101.318	14.92	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	93.12770	0.09313		118.22550	0.11823	93.128	15.13	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	90.11740	0.09012		114.28780	0.11429	90.117	15.21	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	56.08330	0.05608		70.61130	0.07061	56.083	16.49	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	924.78330	0.92478		827.31130	0.82731	924.783	16.49	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	48.29620	0.04830		60.72880	0.06073	48.296	16.91	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	26.42340	0.02642		33.93350	0.03393	26.423	18.39	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,395.12340	1.39512	1,290.63350		1.29063	1,395.123	18.39	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	24.58970	0.02459	31.54630		0.03155	24.590	18.57	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	18.88120	0.01888	24.10710		0.02411	18.881	19.26	0.00	0	15,489.00
\$ / R	On 18/06/2014	Any day expiry			10.64000	10.64000	10.75210		10.75210		13.14	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.65570	10.65570	10.76790		10.76790		13.28	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	1.03080	0.00103	0.78750		0.00079	1.031	19.51	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	210.64470	0.21064	255.58580		0.25559	210.645	13.89	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.66100	10.66100	10.77310		10.77310		13.25	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	362.92840	0.36293	297.10630		0.29711	362.928	13.79	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	27.28930	0.02729	33.54310		0.03354	27.289	19.67	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			10.71110	10.71110	10.82440		10.82440		13.72	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	2.68930	0.00269	2.11080		0.00211	2.689	18.90	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	288.37360	0.28837	338.25170		0.33825	288.374	14.11	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.71290	10.71290	10.82630		10.82630		13.75	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	385.50350	0.38550	323.20500		0.32321	385.503	14.07	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	593.88740	0.59389	517.43310		0.51743	593.887	15.03	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	70.71900	0.07072	83.01790		0.08302	70.719	18.38	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	44.14340	0.04414	51.55930		0.05156	44.143	20.16	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 22/08/2014	Any day expiry		10.75640	10.75640	10.87090	10.87090		14.06	0.00	0	0.00
\$ / R	10.33	Put	173.90440		0.17390	139.54090	0.13954	173.904	13.29	0.00	0	19,547.00	
\$ / R	12.07	Call	101.80110		0.10180	117.53150	0.11753	101.801	18.16	0.00	0	19,547.00	
\$ / R		On 27/08/2014	Any day expiry		10.76550	10.76550	10.88020	10.88020		14.06	0.00	0	0.00
\$ / R	10.80	Put	402.55380		0.40255	344.41830	0.34442	402.554	14.21	0.00	0	500.00	
\$ / R	12.83	Call	60.53450		0.06053	69.07530	0.06908	60.534	20.46	0.00	0	500.00	
\$ / R		On 28/08/2014	Any day expiry		10.76730	10.76730	10.88200	10.88200		14.18	0.00	0	0.00
\$ / R	8.30	Put	4.50930		0.00451	3.81230	0.00381	4.509	18.23	0.00	0	5,000.00	
\$ / R	10.96	Call	312.76530		0.31277	360.05790	0.36006	312.765	14.66	0.00	0	5,000.00	
\$ / R		On 15/09/2014	Foreign Exchange Future		10.79990	10.79990	10.91550	10.91550		14.22	7,030,734.90	651	47,813.00
\$ / R	8.80	Put	11.09520		0.01110	9.56030	0.00956	11.095	15.96	0.00	0	920.00	
\$ / R	8.88	Put	12.79790		0.01280	11.02920	0.01103	12.798	15.74	0.00	0	26,804.00	
\$ / R	8.90	Put	13.26150		0.01326	11.42880	0.01143	13.262	15.68	0.00	0	15,296.00	
\$ / R	9.00	Put	15.83150		0.01583	13.64470	0.01364	15.832	15.41	0.00	0	35,000.00	
\$ / R	9.78	Put	63.05850		0.06306	52.06450	0.05206	63.059	13.42	0.00	0	920.00	
\$ / R	10.00	Put	99.13300		0.09913	82.06320	0.08206	99.133	13.28	0.00	0	35,000.00	
\$ / R	10.19	Put	141.71760		0.14172	118.67570	0.11868	141.718	13.17	0.00	0	2,870.00	
\$ / R	10.21	Put	146.89600		0.14690	123.15890	0.12316	146.896	13.15	0.00	0	15,296.00	
\$ / R	10.23	Put	152.21460		0.15221	127.77230	0.12777	152.215	13.14	0.00	0	23,934.00	
\$ / R	10.38	Put	205.40700		0.20541	168.55000	0.16855	205.407	13.39	0.00	0	250.00	
\$ / R	10.50	Put	256.23080		0.25623	213.65080	0.21365	256.231	13.63	0.00	0	10,000.00	
\$ / R	10.55	Put	279.29470		0.27929	234.32560	0.23433	279.295	13.72	0.00	0	10,000.00	
\$ / R	11.51	Call	210.95670		0.21096	241.02450	0.24102	210.957	16.29	0.00	0	250.00	
\$ / R	12.00	Call	139.86400		0.13986	159.76960	0.15977	139.864	17.77	0.00	0	42,500.00	
\$ / R	12.27	Call	113.49390		0.11349	129.36670	0.12937	113.494	18.56	0.00	0	10,000.00	
\$ / R	12.35	Call	106.97740		0.10698	121.84630	0.12185	106.977	18.80	0.00	0	23,934.00	
\$ / R	12.39	Call	103.91150		0.10391	118.30610	0.11831	103.911	18.92	0.00	0	2,870.00	
\$ / R	12.44	Call	100.24740		0.10025	114.07460	0.11407	100.247	19.07	0.00	0	15,296.00	
\$ / R	12.75	Call	81.13630		0.08114	92.00090	0.09200	81.136	19.98	0.00	0	10,000.00	
\$ / R		On 26/09/2014	Any day expiry		10.81980	10.81980	10.93590	10.93590		14.25	0.00	0	0.00
\$ / R	10.80	Put	415.61070		0.41561	359.78220	0.35978	415.611	14.25	0.00	0	500.00	
\$ / R	13.10	Call	79.22410		0.07922	83.65270	0.08365	79.224	21.22	0.00	0	500.00	
\$ / R		On 29/09/2014	Any day expiry		10.82520	10.82520	10.94150	10.94150		14.24	0.00	0	0.00
\$ / R	8.30	Put	5.91180		0.00591	5.24430	0.00524	5.912	17.43	0.00	0	5,000.00	
\$ / R	10.96	Call	381.24250		0.38124	431.97830	0.43198	381.243	14.68	0.00	0	5,000.00	
\$ / R		On 29/10/2014	Any day expiry		10.88250	10.88250	11.00060	11.00060		14.65	0.00	0	0.00
\$ / R	8.30	Put	7.46460		0.00746	6.85690	0.00686	7.465	16.94	0.00	0	5,000.00	
\$ / R	10.80	Put	430.87300		0.43087	375.93990	0.37594	430.873	14.43	0.00	0	500.00	
\$ / R	11.25	Call	355.56900		0.35557	400.35200	0.40035	355.569	15.58	0.00	0	5,000.00	
\$ / R	13.33	Call	101.33470		0.10133	108.36910	0.10837	101.335	21.66	0.00	0	500.00	
\$ / R		On 04/11/2014	Any day expiry		10.89420	10.89420	11.01260	11.01260		14.67	0.00	0	0.00
\$ / R	10.16	Put	162.66700		0.16267	139.00280	0.13900	162.667	13.53	0.00	0	3,882.00	
\$ / R	11.91	Call	227.13030		0.22713	255.00320	0.25500	227.130	17.36	0.00	0	3,882.00	
\$ / R		On 25/11/2014	Any day expiry		10.93520	10.93520	11.05480	11.05480		14.74	0.00	0	0.00
\$ / R	10.80	Put	440.70710		0.44071	386.37560	0.38638	440.707	14.54	0.00	0	500.00	
\$ / R	13.61	Call	123.84250		0.12384	129.08680	0.12909	123.843	22.69	0.00	0	500.00	
\$ / R		On 28/11/2014	Any day expiry		10.94110	10.94110	11.06090	11.06090		14.87	0.00	0	0.00
\$ / R	8.30	Put	10.65970		0.01066	10.60510	0.01061	10.660	16.99	0.00	0	5,000.00	

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\$ / R	On 28/11/2014	Any day expiry	11.25	Call	417.11070	0.41711	465.47530	0.46548	417.111	15.62	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.96840	10.96840	11.08900	11.08900		15.02	0.00	0	32,271.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	33.50760	0.03351	29.21080	0.02921	33.508	14.78	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	59.29550	0.05930	51.80400	0.05180	59.296	14.29	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	99.14730	0.09915	86.88470	0.08688	99.147	13.82	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	114.47820	0.11448	100.42560	0.10043	114.478	13.68	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	139.59200	0.13959	118.98000	0.11898	139.592	13.68	0.00	0	17,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	248.60710	0.24861	216.66230	0.21666	248.607	13.78	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	318.30130	0.31830	274.13790	0.27414	318.301	14.03	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	392.22950	0.39223	342.10940	0.34211	392.229	14.36	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	456.93410	0.45693	402.20700	0.40221	456.934	14.63	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	520.35230	0.52035	461.54520	0.46155	520.352	14.87	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	562.64810	0.56265	501.33110	0.50133	562.648	15.02	0.00	0	42,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	626.39060	0.62639	560.77100	0.56077	626.391	15.27	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Put	632.92010	0.63292	566.95730	0.56696	632.920	15.29	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	692.89440	0.69289	623.90790	0.62391	692.894	15.51	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	271.53560	0.27154	301.77370	0.30177	271.536	17.54	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	229.73660	0.22974	255.34750	0.25535	229.737	18.23	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	156.54240	0.15654	173.17130	0.17317	156.542	19.94	0.00	0	47,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	151.99000	0.15199	168.05020	0.16805	151.990	20.08	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	141.31950	0.14132	153.98080	0.15398	141.320	20.60	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	140.93280	0.14093	152.53050	0.15253	140.933	20.69	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	91.45950	0.09146	106.32320	0.10632	91.460	25.40	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.97420	10.97420	11.09500	11.09500		15.01	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	445.96840	0.44597	392.20110	0.39220	445.968	14.57	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	136.34530	0.13635	144.26480	0.14426	136.345	23.09	0.00	0	500.00
\$ / R	On 28/01/2015	Any day expiry			11.06270	11.06270	11.18560	11.18560		15.24	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	457.68650	0.45769	405.35830	0.40536	457.687	14.70	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	173.68240	0.17368	177.54480	0.17754	173.682	24.53	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.12090	11.12090	11.24470	11.24470		15.39	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	462.75650	0.46276	412.39610	0.41240	462.757	14.75	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	191.95810	0.19196	202.03680	0.20204	191.958	24.81	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.16040	11.16040	11.28480	11.28480		15.51	2,232,080.00	200	350.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	194.91720	0.19492	174.94160	0.17494	194.917	13.99	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	518.93820	0.51894	466.50610	0.46651	518.938	14.97	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	213.27600	0.21328	222.91420	0.22291	213.276	23.41	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.18330	11.18330	11.30800	11.30800		15.62	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	465.82270	0.46582	418.36720	0.41837	465.823	14.76	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	186.32720	0.18633	212.31280	0.21231	186.327	24.54	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.25680	11.25680	11.38200	11.38200		15.82	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	470.50560	0.47051	426.12470	0.42612	470.506	14.87	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	193.31060	0.19331	213.75750	0.21376	193.311	24.47	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.32720	11.32720	11.45220	11.45220		16.03	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	474.48040	0.47448	432.70570	0.43271	474.480	14.99	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	190.46030	0.19046	214.63820	0.21464	190.460	24.26	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.37330	11.37330	11.49820	11.49820		16.25	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.40000	11.40000	11.52480	11.52480		16.29	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	478.55940	0.47856	437.91130	0.43791	478.559	15.11	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 26/06/2015	Any day expiry	15.88	Call	182.39190	0.18239	205.14730	0.20515	182.392	24.04	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.48010	11.48010	11.60470	11.60470		16.52	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	483.27130	0.48327	441.37370	0.44137	483.271	15.24	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	195.01150	0.19501	217.80260	0.21780	195.012	24.07	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.55050	11.55050	11.67490	11.67490		16.64	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	484.26900	0.48427	443.85640	0.44386	484.269	15.29	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	191.02000	0.19102	212.37820	0.21238	191.020	23.90	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.62820	11.62820	11.75230	11.75230		16.75	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	485.38160	0.48538	445.05050	0.44505	485.382	15.34	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	198.11690	0.19812	219.10660	0.21911	198.117	23.88	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.70100	11.70100	11.82490	11.82490		16.93	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	486.30380	0.48630	446.61970	0.44662	486.304	15.39	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	208.77820	0.20878	230.08760	0.23009	208.778	23.73	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.76900	11.76900	11.89270	11.89270		17.08	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	486.12610	0.48613	445.56530	0.44557	486.126	15.42	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	201.49710	0.20150	214.79670	0.21480	201.497	23.80	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			11.83210	11.83210	11.95560	11.95560		17.08	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	485.12600	0.48513	444.21440	0.44421	485.126	15.42	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	189.81310	0.18981	207.85030	0.20785	189.813	23.64	0.00	0	300.00
\$ / R MAXI	On 08/04/2014	Any day expiry			10.52390	10.52390	10.63240	10.63240		11.56	0.00	0	0.00
\$ / R MAXI	On 08/04/2014	Any day expiry	10.58	Put	8,818.00060	0.08818	3,875.98710	0.03876	8,818.001	12.64	0.00	0	50.00
\$ / R MAXI	On 05/05/2014	Any day expiry			10.56580	10.56580	10.67670	10.67670		12.37	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.63130	10.63130	10.74330	10.74330		12.95	31,893.90	3	1,316.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	44,252.67960	0.44253	36,775.59040	0.36776	44,252.680	14.18	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.79990	10.79990	10.91550	10.91550		14.22	0.00	0	109.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.96840	10.96840	11.08900	11.08900		15.02	0.00	0	31.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.62710	17.62710	17.80560	17.80560		12.42	109,393,782.60	6,206	37,154.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	6.51580	0.00652	5.85750	0.00586	6.516	17.01	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	48.92580	0.04893	41.01300	0.04101	48.926	12.31	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	61.12470	0.06112	51.55300	0.05155	61.125	11.85	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	100.96310	0.10096	73.30580	0.07331	100.963	11.84	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	193.21770	0.19322	145.05280	0.14505	193.218	12.10	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	552.95960	0.55296	448.80270	0.44880	552.960	12.95	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	967.40880	0.96741	831.99550	0.83200	967.409	13.92	386,963.52	400	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	33.71900	0.03372	42.73410	0.04273	33.719	15.39	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	26.25000	0.02625	32.54910	0.03255	26.250	15.98	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.89350	17.89350	18.07770	18.07770		13.75	0.00	0	6,996.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.15830	18.15830	18.35060	18.35060		14.58	0.00	0	7,010.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	1,093.19410	1.09319	984.82840	0.98483	1,093.194	15.02	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.28900	18.28900	18.48460	18.48460		14.85	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	930.13330	0.93013	835.02380	0.83502	930.133	14.76	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	1,102.27480	1.10227	997.38290	0.99738	1,102.275	15.09	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,186.64920	1.18665	1,077.91100	1.07791	1,186.649	15.25	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	337.55020	0.33755	377.43090	0.37743	337.550	18.01	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	266.14830	0.26615	298.01790	0.29802	266.148	18.66	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	264.29220	0.26429	295.94790	0.29595	264.292	18.67	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			18.45610		18.45610		18.65430	18.65430		14.99	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10263		0.10263		0.10344	0.10344		15.03	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10431		0.10431		0.10516	0.10516		16.04	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10798		0.10798		0.10890	0.10890		17.14	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.55030		14.55030		14.73060	14.73060		12.28	9,195,789.60	632	85,103.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	58.46210		0.05846		40.32050	0.04032	58.462	11.82	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	67.31970		0.06732		45.49840	0.04550	67.320	11.85	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	142.74560		0.14275		96.56910	0.09657	142.746	12.03	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	238.76070		0.23876		172.29280	0.17229	238.761	12.18	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	507.13100		0.50713		392.22890	0.39223	507.131	13.09	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	29.54020		0.02954		41.56470	0.04156	29.540	17.09	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	27.52460		0.02752		38.48320	0.03848	27.525	17.17	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.77950		14.77950		14.96510	14.96510		13.42	724,195.50	49	12,337.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	295.41980		0.29542		227.56870	0.22757	295.420	12.84	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	307.83510		0.30784		238.29700	0.23830	307.835	12.87	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	174.40230		0.17440		203.11910	0.20312	174.402	16.66	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.01060		15.01060		15.20300	15.20300		14.11	0.00	0	5,970.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.27570		15.27570		15.47360	15.47360		14.61	0.00	0	0.00
AIRO3/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 08/05/2014	Index Future			486.68400		486.68400		481.47200	481.47200			0.00	0	0.00
AL12	On 07/08/2014	Index Future			493.77700		493.77700		488.49100	488.49100			0.00	0	0.00
AL12	On 06/11/2014	Index Future			501.32400		501.32400		495.96500	495.96500			0.00	0	0.00
AL37	On 08/05/2014	Index Future			412.58500		412.58500		410.99000	410.99000			0.00	0	0.00
AL37	On 07/08/2014	Index Future			418.59900		418.59900		416.98200	416.98200			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			485.58700		485.58700		481.98000	481.98000			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			492.66400		492.66400		489.00700	489.00700			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			443.31300		443.31300		440.23100	440.23100			8,866,260.00	2	704.00
ALBI	On 07/08/2014	Index Future			449.77400		449.77400		446.64900	446.64900			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			456.64800		456.64800		453.48300	453.48300			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.84040		9.84040		9.87230	9.87230		11.44	59,042.40	6	10,908.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	22.53510		0.02254		22.23520	0.02224	22.535	11.84	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	271.02090		0.27102		294.27960	0.29428	271.021	11.29	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	19.04880		0.01905		22.80690	0.02281	19.049	13.13	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.93200		9.93200		9.96560	9.96560		12.42	0.00	0	10,898.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.02530		10.02530		10.06180	10.06180		12.57	0.00	0	300.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	178.79400		0.17879		173.74300	0.17374	178.794	12.49	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	407.45690		0.40746		431.06230	0.43106	407.457	12.62	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	188.15430		0.18815		202.07420	0.20207	188.154	13.46	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.13280		10.13280		10.17110	10.17110		12.84	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 13/06/2014	Foreign Exchange Future		9.67280	9.67280		9.73010	9.73010		13.02	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future		9.80410	9.80410		9.86370	9.86370		13.54	0.00	0	75.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future		130.40480	130.40480		-130.40480	-130.40480			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future		768.56270	768.56270		768.56270	768.56270			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		842.70070	842.70070		842.70070	842.70070			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		210.72380	210.72380		210.72380	210.72380			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		731.12800	731.12800		731.12800	731.12800			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		102.04140	102.04140		102.04140	102.04140			0.00	0	5,000.00
CF CANDO CAFO	On 30/04/2014	Can-Do Future		48.49140	48.49140		49.02530	49.02530			0.00	0	7,000.00
CF CANDO CAFP	On 16/04/2014	Can-Do Future		2,371.61470	2,371.61470		2,375.30290	2,375.30290			0.00	0	5.00
CHF / R	On 13/06/2014	Foreign Exchange Future		11.90540	11.90540		12.05660	12.05660		12.57	0.00	0	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future		12.10440	12.10440		12.26010	12.26010		13.76	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.53480	12.53480		12.70100	12.70100		15.13	0.00	0	125.00
CNH / R	On 13/06/2014	Foreign Exchange Future		1.70650	1.70650		1.72540	1.72540		13.05	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.72970	1.72970		1.74920	1.74920		14.36	0.00	0	0.00
EL28	On 08/05/2014	Bond Future		117.79973	117.79973		117.78475	117.78475			0.00	0	0.00
EL28	On 07/08/2014	Bond Future		119.53129	119.53129		119.51658	119.51658			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 08/05/2014	Bond Future		9.60877	82.81056		9.73137	81.90359			0.00	0	6,292.00
ES33	On 07/08/2014	Bond Future		9.70861	83.90936		9.83514	82.98934			0.00	0	0.00
ES33	On 06/11/2014	Bond Future		9.80617	81.40881		9.93662	80.47619			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI		441.96300	441.96300		439.09700	439.09700			0.00	0	313.00
GOVI	On 07/08/2014	GOVI		448.40400	448.40400		445.49900	445.49900			0.00	0	220.00
GOVI	On 06/11/2014	GOVI		455.25700	455.25700		452.31500	452.31500			0.00	0	0.00
I2025	On 08/05/2014	Bond Future		113.28889	113.28889		113.05673	113.05673			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		113.82707	113.82707		113.59197	113.59197			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 08/05/2014	Bond Future	114.00894		114.00894		113.36709	113.36709			0.00	0	367.00
I2038	On 07/08/2014	Bond Future	114.41679		114.41679		113.76609	113.76609			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 08/05/2014	Bond Future	110.24723		110.24723		110.23306	110.23306			0.00	0	5,218.00
I2046	On 07/08/2014	Bond Future	111.86766		111.86766		111.85374	111.85374			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	112.24902		112.24902		112.23676	112.23676			0.00	0	0.00
I2050	On 08/05/2014	Bond Future	119.11589		119.11589		118.81100	118.81100			26,205,495.80	220	900.00
I2050	On 07/08/2014	Bond Future	119.45897		119.45897		119.14995	119.14995			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 08/05/2014	Index Future	205.75000		205.75000		205.49100	205.49100			0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future	208.77400		208.77400		208.51200	208.51200			0.00	0	90.00
IGOV	On 06/11/2014	Index Future	211.98900		211.98900		211.72700	211.72700			0.00	0	0.00
ILBI	On 08/05/2014	Index Future	557.69100		557.69100		557.10500	557.10500			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	565.72700		565.72700		565.13300	565.13300			11,314,540.00	2	210.00
J201	On 22/12/2014	Interest Rate Swap	8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future	5.74000		94.26000		5.74000	94.26000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future	5.79000		94.21000		5.81000	94.19000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	5.99000		94.01000		6.06000	93.94000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future	6.04000		93.96000		6.13000	93.87000			0.00	0	1,500.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.24000		93.76000		6.32000	93.68000			0.00	0	700.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.30000		93.70000		6.39000	93.61000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.73000		93.27000		6.83000	93.17000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	7.05000		92.95000		7.17000	92.83000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	7.32000		92.68000		7.45000	92.55000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	7.54000		92.46000		7.65000	92.35000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.72000		92.28000		7.83000	92.17000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.90000		92.10000		8.01000	91.99000			0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	9.11680		9.11680		9.15270	9.15270		8.87	0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future	9.18490		9.18490		9.22270	9.22270		10.86	0.00	0	0.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future	1.36860		1.36860		1.37110	1.37110			0.00	0	680.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.36850		1.36850		1.37100	1.37100			0.00	0	125.00
R / ¥EN	On 13/06/2014	Foreign Exchange Future	9.84480		9.84480	0.10154	9.76990	9.76990		15.26	0.00	0	0.00
R157	On 08/05/2014	Bond Future	6.80522		110.57567		6.87220	110.48611		1.63	0.00	0	22,838.00
R157	On 07/08/2014	Bond Future	7.01948		112.18726		7.10259	112.09690		1.42	0.00	0	12,800.00
R157	On 06/11/2014	Bond Future	7.28770		107.08875		7.39484	106.99894		1.26	0.00	0	0.00
R157	On 15/09/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.42574		120.02760		8.54850	118.98885		11.45	24,005,520.00	200	51,819.00
R186	On 08/05/2014	Bond Future	7.50	Call	42.56000		0.04256		23.54000	0.02354	42.560	11.26	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.25	Call	1,028.51000		1.02851		715.56000	0.71556	1,028.510	11.40	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	8.40	Call	1,564.44000		1.56444		1,133.88000	1.13388	1,564.440	11.43	0.00	0	1,000.00
R186	On 08/05/2014	Bond Future	8.50	Call	2,002.72000		2.00272		1,489.37000	1.48937	2,002.720	11.45	0.00	0	900.00
R186	On 08/05/2014	Bond Future	8.50	Put	1,372.80000		1.37280		1,898.20000	1.89820	1,372.800	11.45	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.75	Call	3,374.63000		3.37463		2,664.68000	2.66468	3,374.630	11.62	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.80	Put	560.23000		0.56023		854.33000	0.85433	560.230	11.65	0.00	0	900.00
R186	On 08/05/2014	Bond Future	9.00	Put	278.08000		0.27808		455.45000	0.45545	278.080	11.79	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.10	Put	189.79000		0.18979		322.67000	0.32267	189.790	11.85	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Put	103.02000		0.10302		185.53000	0.18553	103.020	11.95	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Put	8.85000		0.00885		19.81000	0.01981	8.850	12.12	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future			8.51252		116.48370		8.63974	115.43037		11.99	0.00	0	100.00
R186	On 07/08/2014	Bond Future	8.92	Put	1,882.20000		1.88220		2,266.76000	2.26676	1,882.200	12.24	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.59288		118.26502		8.72457	117.19765		12.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	2,547.55000		2.54755		2,921.28000	2.92128	2,547.550	12.56	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 08/05/2014	Bond Future			280.28159		280.28159		280.24915	280.24915			0.00	0	1,912.00
R197	On 07/08/2014	Bond Future			278.58127		278.58127		278.54969	278.54969			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.35118		104.83286		6.41844	104.79280		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.62834		101.94968		6.74072	101.90954		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 08/05/2014	Bond Future			218.82158		218.82158		218.47187	218.47187		10.29	0.00	0	44,663.00
R202	On 07/08/2014	Bond Future			218.94665		218.94665		218.59266	218.59266		10.28	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 08/05/2014	Bond Future			8.31837		98.04220		8.43631	97.33592		9.86	0.00	0	12,906.00
R2023	On 07/08/2014	Bond Future			8.41481		99.35979		8.53765	98.64290		10.04	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.50863		96.95893		8.63644	96.23283		10.47	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203		On 08/05/2014	Bond Future	7.61511	103.14752		7.69434	102.91525		4.54	0.00	0	16,949.00
R203	6.84	Call	Bond Future	30.99000	0.03099		22.34000	0.02234	30.990	4.46	0.00	0	29.00
R203	7.40	Call	Bond Future	305.66000	0.30566		242.55000	0.24255	305.660	4.50	0.00	0	16.00
R203		On 07/08/2014	Bond Future	7.76904	104.65083		7.85544	104.41564		4.18	0.00	0	0.00
R203	6.84	Call	Bond Future	206.48000	0.20648		173.99000	0.17399	206.480	4.10	0.00	0	46.00
R203		On 06/11/2014	Bond Future	7.92819	102.08666		8.02251	101.84972		4.24	0.00	0	0.00
R203	6.84	Call	Bond Future	363.41000	0.36341		319.70000	0.31970	363.410	4.13	0.00	0	45.00
R203	6.98	Call	Bond Future	439.61000	0.43961		388.67000	0.38867	439.610	4.13	0.00	0	14.00
R203		On 05/02/2015	Bond Future	8.09895	103.70746		8.20330	103.46757		3.97	0.00	0	0.00
R203	7.69	Call	Bond Future	1,072.87000	1.07287		980.41000	0.98041	1,072.870	3.93	0.00	0	55.00
R203		On 15/09/2017	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157		On 15/09/2017	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2030		On 08/05/2014	Bond Future	8.83008	95.24947		8.95262	94.27797			0.00	0	1,991.00
R2030		On 07/08/2014	Bond Future	8.91820	92.63009		9.04475	91.64484			0.00	0	0.00
R2030		On 06/11/2014	Bond Future	8.99598	94.04707		9.12635	93.04847			0.00	0	0.00
R2037		On 08/05/2014	Bond Future	9.00272	97.54320		9.13018	96.37758			0.00	0	5,914.00
R2037		On 07/08/2014	Bond Future	9.08503	94.70680		9.21643	93.52463			0.00	0	3,280.00
R2037		On 06/11/2014	Bond Future	9.15772	96.03868		9.29285	94.83999			0.00	0	0.00
R204		On 08/05/2014	Bond Future	7.85448	103.68340		7.93302	103.38404		5.94	0.00	0	31,046.00
R204		On 07/08/2014	Bond Future	7.98871	101.16160		8.07257	100.85834		5.82	0.00	0	300.00
R204	7.78	Put	Bond Future	1,786.60000	1.78660		1,973.13000	1.97313	1,786.600	5.79	0.00	0	530.00
R204		On 06/11/2014	Bond Future	8.11745	102.70851		8.20689	102.40240		5.76	0.00	0	0.00
R204	7.99	Put	Bond Future	2,046.49000	2.04649		2,216.81000	2.21681	2,046.490	5.76	0.00	0	1,270.00
R204		On 21/12/2018	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157		On 15/01/2020	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203		On 21/12/2018	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2048		On 08/05/2014	Bond Future	9.07938	98.28883		9.20669	97.01220			0.00	0	13,515.00
R2048		On 07/08/2014	Bond Future	9.15385	99.60010		9.28496	98.30532			0.00	0	0.00
R2048		On 06/11/2014	Bond Future	9.22546	96.69813		9.36033	95.38534			0.00	0	0.00
R2048		On 28/02/2048	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207		On 08/05/2014	Bond Future	8.08075	98.62492		8.18441	98.17226		7.19	118,349,904.00	1,200	20,248.00
R207		On 07/08/2014	Bond Future	8.20663	96.42122		8.31620	95.96244		7.34	0.00	0	100.00
R207		On 06/11/2014	Bond Future	8.32109	97.89586		8.43669	97.43178		7.34	0.00	0	0.00
R207		On 15/01/2020	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157		On 15/01/2020	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203		On 15/01/2020	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208		On 08/05/2014	Bond Future	8.19814	93.27770		8.30630	92.74536		8.66	0.00	0	11,721.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 07/08/2014	Bond Future			8.30714		94.63715		8.42048	94.09752		8.59	0.00	0	100.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,967.27000		1.96727		2,257.21000	2.25721	1,967.270	8.60	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.41173		92.68527		8.53043	92.13897		8.83	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,307.61000		2.30761		2,574.51000	2.57451	2,307.610	8.83	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.92909		75.15414		9.05126	74.23331		17.59	0.00	0	25,078.00
R209	On 08/05/2014	Bond Future	8.50	Call	468.91000		0.46891		316.32000	0.31632	468.910	17.44	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	1,886.25000		1.88625		1,432.24000	1.43224	1,886.250	17.59	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	314.03000		0.31403		489.05000	0.48905	314.030	18.03	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	200.72000		0.20072		325.83000	0.32583	200.720	18.14	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	129.66000		0.12966		218.90000	0.21890	129.660	18.25	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	88.55000		0.08855		154.55000	0.15455	88.550	18.34	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.00257		76.24945		9.12819	75.31562		17.74	0.00	0	100.00
R209	On 06/11/2014	Bond Future			9.07188		74.26825		9.20093	73.32143		18.62	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 08/05/2014	Bond Future			163.61292		163.61292		163.59322	163.59322			0.00	0	719.00
R210	On 07/08/2014	Bond Future			166.01764		166.01764		165.99848	165.99848			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 08/05/2014	Bond Future			127.66167		127.66167		127.64966	127.64966			0.00	0	390.00
R211	On 07/08/2014	Bond Future			127.97372		127.97372		127.96210	127.96210			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 08/05/2014	Bond Future			132.20697		132.20697		132.14551	132.14551			31,729,672.80	240	21,797.00
R212	On 07/08/2014	Bond Future			132.43314		132.43314		132.37141	132.37141			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.79098		85.81823		8.91329	84.88428		14.94	0.00	0	21,707.00
R213	On 07/08/2014	Bond Future			8.86904		87.06895		8.99505	86.12186		15.27	0.00	0	0.00
R213	On 06/11/2014	Bond Future			8.94414		84.85832		9.07383	83.89820		16.16	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99336		76.18974		9.12056	75.18966		17.78	0.00	0	5,055.00
R214	On 07/08/2014	Bond Future	9.06497		77.20712		9.19580	76.19271		18.14	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.13369		75.10051		9.26810	74.07192		19.32	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future	20,854.36000	20,854.36000		21,086.89000	21,086.89000				0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	4.94120	4.94120		4.93980	4.93980			10.83	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.89030	4.89030		4.88460	4.88460			11.36	0.00	0	0.00

Total for Derivatives : **1,847,667,408.42** **150,929** **3 606 095.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.20248		0.00000	100.18700			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.27500		106.57484		7.33500	106.49069			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.31103		0.00000	100.29311			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.99000		101.54389		9.06500	101.22347			0.00	0	3,500,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.88653		0.00000	100.86672			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.99127		0.00000	100.97110			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.85500		97.49124		9.93000	97.20234			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.57500		100.76091		7.63500	100.68537			0.00	0	200,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		101.38323		0.00000	101.36260			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.15500		107.39480		9.23000	107.16795			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.52000		133.32757		1.52000	133.29258			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.35000		265.17160		2.35000	265.09599			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.87073		0.00000	100.85146			0.00	400,000,000	100,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.89669		0.00000	100.87940			0.00	0	1,070,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.45213		0.00000	100.43396			0.00	1,000,000,000	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.47081		0.00000	100.45182			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.48312		0.00000	100.46359			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		101.62757		0.00000	101.60860			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	100.00000		8.67003		100.00000	7.49661		6,130,000,000,000,000.00	61,300,000,000	68,100,000,000.00	
ABFN12	On 09/04/2019	Spot Bond	100.00000		1.54308		100.00000	1.33424		720,000,000,000,000.00	7,200,000,000	31,900,000,000.00	
ABL10A	On 15/03/2015	Spot Bond	8.03500		103.82098		8.09500	103.74441			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000		101.12736		0.00000	101.10607			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.99500		100.92552		8.05000	100.87874			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000		100.60462		0.00000	100.58600			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000		101.01822		0.00000	100.99832			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000		99.95696		0.00000	99.93536			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		99.86020		0.00000	99.83992			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		99.99979		0.00000	99.97797			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.31507		0.00000	100.29552			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		100.37023		0.00000	100.34862			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000		100.89433		0.00000	100.87318			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000		100.39607		0.00000	100.37109			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.97000		133.95698		5.97000	133.90558			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.05000		125.40889		3.05000	125.37086			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.27000		113.18055		4.27000	113.14240			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.12000		99.35409		5.12000	99.31826			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.96500		102.93052		5.97000	102.86466			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.55500		111.29018		11.63000	111.10236			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS2B	On 13/07/2016	Spot Bond	0.00000	99.84180		0.00000	99.80990			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.23594		0.00000	100.21102			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.24903		0.00000	100.22277			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.26092		0.00000	100.23335			0.00	40,000,000	20,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.77000	109.20235		4.77000	109.16408			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	58.04922		100.00000	57.90860			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.09000	164.24749		2.09000	164.20182			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	157.07351		2.76000	157.02696			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.12000	168.39384		2.12000	168.34688			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.98000	172.57454		1.99000	172.26515			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.55125	73.16355		8.62625	72.95482			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.55125	73.16355		8.62625	72.95482			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	100.32914		0.00000	100.31009			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	91.34000		0.00000	91.34000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	90.19000		0.00000	90.19000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	90.55000		0.00000	90.55000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	87.14000		0.00000	87.14000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	86.50000		0.00000	86.50000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.03736		0.00000	100.01865			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	99.90925		0.00000	99.89083			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	86.13000		0.00000	86.13000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.53500	103.41498		7.59000	103.35658			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN52	On 18/05/2016	Spot Bond	0.00000	86.37000	0.00000	86.37000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	89.03000	0.00000	89.03000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	86.53000	0.00000	86.53000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.24122	0.00000	100.22427				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.56500	108.81674	7.62500	108.71018				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	99.86189	0.00000	99.84188				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	83.69000	0.00000	83.69000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	83.42000	0.00000	83.42000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.64000	102.95382	2.66000	102.72674				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.64000	149.24816	2.64000	149.20449				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.58000	199.41378	2.59000	199.06747				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000	0.00000	95.40000				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	82.65000	0.00000	82.65000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.89000	88.36052	10.00500	87.72553				0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	92.43000	0.00000	92.43000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.70000	0.00000	100.70000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	102.30261	0.00000	102.28375				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	88.63000	0.00000	88.63000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	97.50000	0.00000	97.56000				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	110.95000	0.00000	110.78000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.85000	107.76692	9.97000	106.85590				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	108.87000	0.00000	108.74000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN79	On 21/12/2026	Spot Bond	9.79500	108.17497		9.91500	107.25908			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.33000	87.14800		9.43500	86.64218			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.33000		0.00000	100.33000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	98.25000		0.00000	98.25000			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	9.89000	107.47158		10.01000	106.56408			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	86.80000		0.00000	86.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.60229		0.00000	100.58296			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	101.42019		0.00000	101.39931			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.85500	103.95185		8.93000	103.67761			0.00	0	0.00
ABS11	On 09/04/2021	Spot Bond	8.00000	100.00000		8.00000	103.97759		160,000,000,000,000.00	20,000,000,000	23,500,000,000.00	
ABS5	On 01/05/2015	Spot Bond	7.22500	104.71677		7.28500	104.63534			0.00	0	510,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.36500	97.53497		9.46500	97.06757		4,682,500,000,000.00	500,000,000	500,000,000.00	
ABS7	On 11/09/2026	Spot Bond	10.09000	91.65854		10.17000	91.11247		733,543,000,000,000.00	72,700,000,000	18,500,000,000.00	
ABS9	On 17/03/2016	Spot Bond	7.92500	103.12463		7.98500	102.99512			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	2.22000	129.74834		2.22000	129.71180			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.16000	269.07913		2.16000	269.00382			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.46000	125.15825		1.46000	125.12557			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.11500	126.99192		2.12000	126.91205			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	40.78482		100.00000	40.68493			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.72500	103.17389		11.78500	103.06348			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL029	On 20/08/2015	Spot Bond		0.00000	101.26678		0.00000	101.24124			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	3.69332		100.00000	3.68438			20,000,000,000,000.00	200,000,000	100,000,000.00
ACL033	On 20/08/2015	Spot Bond		0.00000	101.29930		0.00000	101.27308			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	101.76019		0.00000	101.72423			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	22.01392		100.00000	21.96059			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	101.23425		0.00000	101.20939			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	62.28311		11.00000	62.26530			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	14.08891		100.00000	14.05478			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	100.45301		0.00000	100.43184			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.49760		0.00000	100.47418			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.43311		0.00000	100.41294			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.44656		0.00000	100.42571			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.45248		0.00000	100.43133			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	101.52491		0.00000	101.50473			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	101.52491		0.00000	101.50473			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	101.53389		0.00000	101.51358			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond		0.00000	100.42237		0.00000	100.40275			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	101.53389		0.00000	101.51358			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	101.51592		0.00000	101.49588			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	88.43105		0.00000	88.41239			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL089	On 20/12/2014	Spot Bond	0.00000	100.41476	0.00000	100.39552				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.29057	0.00000	100.27128				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.43854	0.00000	100.41810				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.45176	0.00000	100.43065				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.45711	0.00000	100.43572				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.44637	0.00000	100.42552				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.42238	0.00000	100.40276				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.82000	101.31649	9.92000	100.85635				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	101.44806	0.00000	101.42664				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	102.14251	0.00000	102.11899				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	82.04714	0.00000	82.02708				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	159.74875	0.00000	161.84014				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	159.75607	0.00000	161.84706				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.43305	0.00000	100.41289				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.97363	0.00000	100.95506				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.97363	0.00000	100.95506				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.83124	0.00000	100.81244				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.41959	0.00000	100.40009				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.41636	0.00000	100.39703				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	101.48525	0.00000	101.46195				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.76960	0.00000	100.74981				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	101.48506	0.00000	101.46179				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	101.51125	0.00000	101.49066				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL141	On 30/07/2017	Spot Bond		0.00000	102.13953		0.00000	102.12024			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond		0.00000	100.47396		0.00000	100.45466			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond		0.00000	102.53635		0.00000	102.51509			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond		0.00000	100.32150		0.00000	100.30215			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond		0.00000	100.43469		0.00000	100.41444			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond		0.00000	100.42627		0.00000	100.40646			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond		0.00000	100.38317		0.00000	100.36553			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond		0.00000	100.37398		0.00000	100.35680			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond		0.00000	100.39182		0.00000	100.37374			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond		0.00000	100.42519		0.00000	100.40543			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond		0.00000	100.40632		0.00000	100.38751			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond		0.00000	100.38479		0.00000	100.36707			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond		0.00000	100.39074		0.00000	100.37271			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond		10.23000	100.54370		10.23000	100.51644			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	100.39649		0.00000	100.37817			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond		0.00000	100.38749		0.00000	100.36963			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond		0.00000	100.53019		0.00000	100.50515			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	113.72579		0.00000	113.43457			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond		9.93000	102.41502		10.00500	102.09008			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	100.42350		0.00000	100.40382			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	111.43207		1.75000	111.34216			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond		0.00000	100.39020		0.00000	100.37220			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond		0.00000	100.39109		0.00000	100.37303			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL173	On 20/06/2017	Spot Bond	0.00000	100.41265	0.00000	100.39348				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.42594	0.00000	100.40609				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.39935	0.00000	100.38085				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.42328	0.00000	100.40357				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	101.12454	0.00000	101.10650				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	102.52763	0.00000	102.50563				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	102.46096	0.00000	102.44034				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.42860	0.00000	100.40862				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	101.72209	0.00000	101.70363				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.42328	0.00000	100.40357				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.41400	0.00000	100.39480				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.43674	0.00000	100.41639				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.44373	0.00000	100.42302				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.38733	0.00000	100.36947				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.39543	0.00000	100.37716				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.44542	0.00000	100.42464				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.43815	0.00000	100.41770				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.46837	0.00000	100.44639				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.41531	0.00000	100.39600				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.46413	0.00000	100.44236				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	102.94982	0.00000	102.93031				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.46837	0.00000	100.44639				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	92.15461	0.00000	92.13638				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.44717	0.00000	100.42626				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL202		On 20/12/2022	Spot Bond	0.00000	100.44717	0.00000	100.42626			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	118.01004	0.00000	119.56982			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	118.85238	0.00000	120.42314			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.38870	0.00000	100.37074			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.38497	0.00000	100.36720			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.87572	0.00000	100.85841			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.39510	0.00000	100.37680			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.39669	0.00000	100.37832			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.41265	0.00000	100.39348			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.38924	0.00000	100.37125			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.38870	0.00000	100.37074			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.42823	0.00000	100.40831			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	101.29303	0.00000	101.27123			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	101.47760	0.00000	101.45618			0.00	0	0.00
ADCP05		On 26/05/2014	Spot Bond	0.00000	100.70155	0.00000	100.68523			0.00	0	0.00
ADCP06		On 25/08/2014	Spot Bond	0.00000	100.70979	0.00000	100.69329			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	9.73719	100.00000	9.71281			0.00	0	0.00
AHF1A1		On 21/11/2015	Spot Bond	0.00000	100.89062	0.00000	100.87218			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.98556	0.00000	100.96507			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	101.04878	0.00000	101.02692			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	101.44372	0.00000	101.42412			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	101.60573	0.00000	101.58405			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	101.82169	0.00000	101.79723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3A1	On 18/10/2039	Spot Bond	0.00000	101.39929		0.00000	101.38001			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.49000	99.61532		8.56500	99.45874			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.85343		0.00000	101.82823			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	102.18662		0.00000	102.15702			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.91000	99.27770		8.98500	98.96271			0.00	0	1,090,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.49000	118.26468		9.61000	117.45695			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	82.63143		100.00000	82.44862			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.41500	106.94979		7.47500	106.81894			0.00	0	6,350,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	67.07749		100.00000	66.91139			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.73919		100.00000	16.70193			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.89000	156.30141		2.89000	156.25455			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.60542		0.00000	100.58645			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.57813		0.00000	100.56179			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000	102.93030		0.00000	102.91402			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	99.96394		0.00000	99.94599			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	100.52915		0.00000	100.51300			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	101.07090		0.00000	101.04462			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.37030		0.00000	100.35130			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.41940		0.00000	100.40090			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.36961		0.00000	100.34456			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN013	On 09/12/2015	Spot Bond	0.00000	100.14647	0.00000	100.12203				0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000	100.00000	1.45795				0.00	8,500,000,000	8,500,000,000.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000	100.00000	12.59531				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.52698	0.00000	100.50963				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.36204	0.00000	100.34542				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.35670	0.00000	100.34035				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.21288	0.00000	100.19458				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.40000	101.64462	9.47500	101.34793				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.46122	0.00000	100.44404				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.76700	0.00000	100.74729				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.82521	0.00000	101.80720				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	101.29646	0.00000	100.97186				0.00	1,000,000,000	1,000,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.70682	0.00000	100.68784				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.90500	101.60509	10.01000	101.08157				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.52500	105.92695	7.58500	105.81959				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.15682	0.00000	100.13569				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.14286	0.00000	100.12375				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.97500	100.50028	8.03000	100.45335				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.30500	102.03787	9.38000	101.79140				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.33117	101.57482	11.39573	101.47570				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.21711	100.49088	11.28008	100.40988				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.26815	100.42604	11.33274	100.34296				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.25449	0.00000	100.22755				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond		11.31530	100.31790		11.38084	100.22787			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.23295	98.94242		12.34866	98.57008			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.26054		0.00000	100.23294			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.26054		0.00000	100.23294			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.26062		0.00000	100.23301			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.58117	99.67118		11.64573	99.57334			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.47861	100.30263		11.54507	100.20351			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.21711	100.49088		11.28008	100.40988			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.43816	100.38610		11.51250	100.26938			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.62294	99.94508		10.71509	99.79982			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.24729		0.00000	100.22116			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.24345		0.00000	100.21797			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.24345		0.00000	100.21797			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.23047		0.00000	100.20644			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.99797		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.86559	99.68886		10.89907	99.60638			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		12.08000	97.65816		12.15500	97.43152			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.23637		0.00000	100.21168			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		12.00500	95.25184		12.08000	95.01679			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	99.99797		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.22449		0.00000	100.20091			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	100.22708		9.28000	100.20183			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.23991		0.00000	100.21483			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.80000	97.67929		11.87500	97.37201			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.23283		0.00000	100.20854			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.23873		0.00000	100.21378			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.23873		0.00000	100.21378			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	99.86151		0.00000	99.86352			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.23000		0.00000	100.20602			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.24220		0.00000	100.21660			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.64927		0.00000	100.63288			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	99.99797		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.24220		0.00000	100.21660			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.23047		0.00000	100.20644			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.23411		0.00000	100.20946			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.24229		0.00000	100.21670			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.17508		0.00000	100.15704			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.33117	101.62668		14.39573	101.52052			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.59037	99.86338		15.69278	99.59746			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.49924	99.95481		14.61124	99.75406			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.31487		0.00000	100.28140			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.31487		0.00000	100.28140			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.31487		0.00000	100.28140			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.32648		0.00000	100.29172			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.27401		0.00000	100.24511			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	15.08548		100.00000	15.05686			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.10706		100.00000	19.06026			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.38956	100.00000	17.34698				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.73430	100.00000	10.70802				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.75779	100.00000	10.73172				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		12.97829	100.00000	12.94650				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.24546	100.00000	11.21792				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		98.38275	100.00000	98.11828				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		99.86992	0.00000	99.85334				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.26075	0.00000	100.23314				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.26675	0.00000	100.23848				0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000		96.05263	100.00000	95.80052				0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000		90.12346	100.00000	89.90148				0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000		86.28842	100.00000	86.08491				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.06000		172.94959	2.06000	172.90159				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.41000		141.07960	8.53000	138.78434				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.41000		141.43895	8.53000	139.15847				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.79500		94.42411	8.91500	93.48804				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		101.38742	0.00000	101.36419				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.69852	0.00000	100.67875				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.40048	0.00000	100.38195				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		92.63959	100.00000	92.40506				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.45000		95.83901	8.52500	95.57596				0.00	0	150,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		102.23620	0.00000	102.21720				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.41455	0.00000	101.39509				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.44653	0.00000	101.42666				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22B1	On 21/07/2016	Spot Bond		0.00000	101.55312		0.00000	101.53186			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	101.65969		0.00000	101.63705			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	101.95775		0.00000	101.93121			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	16.28540		100.00000	16.24508			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	101.29650		0.00000	101.27811			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	101.36236		0.00000	101.34300			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	101.39058		0.00000	101.37081			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	101.39998		0.00000	101.38007			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	101.51284		0.00000	101.49127			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	101.66324		0.00000	101.63945			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	10.19266		100.00000	10.16742			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	10.19266		100.00000	10.16742			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.43373		0.00000	100.41638			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.46796		0.00000	100.44911			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.47729		0.00000	100.45803			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.85500	100.44735		8.93000	100.23383			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.50526		0.00000	100.48478			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.55481		0.00000	100.53217			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	9.12692		100.00000	9.10481			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	9.12692		100.00000	9.10481			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.46500	102.92556		6.52000	102.88950			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	101.41494		0.00000	101.39632			0.00	260,000,000	130,000,000.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	99.87938		0.00000	99.86430			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC36	On 05/08/2014	Spot Bond	0.00000	97.93671	0.00000	97.91922				0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000	99.48090	0.00000	99.46517				0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	99.09592	0.00000	99.08006				0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	97.40575	0.00000	97.38823				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.79975	0.00000	100.78369				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.93367	0.00000	100.91474				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.79170	0.00000	100.77540				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.83357	0.00000	100.81637				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.90962	0.00000	100.89078				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	101.22538	0.00000	101.19969				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	101.74679	0.00000	101.71032				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	39.65670	100.00000	39.56063				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	17.92550	100.00000	17.88160				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.43098	0.00000	100.41280				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	101.00064	0.00000	100.98112				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.79500	108.47655	7.85000	108.42285				0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.95500	115.31443	10.03000	115.10754				0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	101.95434	0.00000	101.92497				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	101.43203	0.00000	101.41468				0.00	840,000,000	210,000,000.00
CBL11	On 06/05/2016	Spot Bond	9.60500	106.14442	9.68000	105.97713				0.00	0	650,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.71000	99.70812	11.78500	99.42691				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	101.80996	0.00000	101.78245				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.96000	100.63014	12.03500	100.33185				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	101.20683	0.00000	101.18755				0.00	0	0.00

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		9.84500	102.62159		9.92000	102.39891			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	101.21867		0.00000	101.19185			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.40000	96.19739		12.47500	95.88727			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	101.33025		0.00000	101.31024			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.72291		0.00000	100.69648			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	101.21790		0.00000	101.19895			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.65500	94.14208		10.76000	93.68323			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.24000	117.33718		10.36000	116.53846			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		10.09000	113.29583		10.21000	112.46700			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.43000	112.38912		9.55000	111.49330			0.00	0	2,500,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.90278		0.00000	100.87405			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		12.20500	100.11811		12.28000	99.95824			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	101.29631		0.00000	101.27257			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.36021		0.00000	100.33391			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	101.56469		0.00000	101.53692			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	102.77348		0.00000	102.73578			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	103.19336		0.00000	103.15006			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.83080		0.00000	100.80759			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.91599		0.00000	100.89408			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	101.71354		0.00000	101.67856			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	101.69539		0.00000	101.66079			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	101.79129		0.00000	101.75466			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	101.21798		0.00000	101.19622			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN167	On 30/04/2014	Spot Bond	100.00000		100.38682		100.00000	100.12743			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		100.38682		100.00000	100.12743			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		100.38682		100.00000	100.12743			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.43314		0.00000	100.41297			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		100.38682		100.00000	100.12743			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.57551		0.00000	101.55766			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.61057		0.00000	100.58548			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		102.70600		10.11000	102.67802			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.61057		0.00000	100.58548			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.03786		0.00000	100.01901			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		115.29654		2.76000	115.26233			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		106.55118		0.00000	106.55118			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		115.18353		3.14000	115.14823			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.88261		8.25000	100.86045			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.61057		0.00000	100.58548			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.61057		0.00000	100.58548			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		114.79503		3.10000	114.76006			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		114.73688		2.40000	114.70409			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.61225		0.00000	100.58305			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.26004		0.00000	100.24356			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		99.90873		0.00000	99.89021			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.62500		99.58333		8.68500	99.42701			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN216		On 11/10/2014	Spot Bond	0.00000	99.96261		0.00000	99.94383			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	99.96316		0.00000	99.94465			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	101.50912		0.00000	101.48842			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	101.51918		0.00000	101.49861			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.67500	103.98914		8.73500	103.83115			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.67500	103.98914		8.73500	103.83115			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	101.86018		0.00000	101.86018			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	101.83149		0.00000	101.83149			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.72500	102.75962		8.78500	102.59536			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.44390		0.00000	100.42319			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.49013		0.00000	100.46709			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	99.85346		0.00000	99.83485			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	99.85346		0.00000	99.83485			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	90.41995		100.17539	90.21321			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.65696		0.00000	100.62985			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	101.05962		0.00000	101.04083			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.45025		0.00000	100.42923			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.85872		0.00000	100.84018			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.91475		0.00000	100.89492			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	101.11689		9.35000	101.09137			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	101.11689		9.35000	101.09137			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.83923		0.00000	100.82069			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.84156		0.00000	100.82297			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN246		On 24/02/2017	Spot Bond	0.00000	92.20170	0.00000	92.20170			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	101.41459	0.00000	101.38326			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.49724	0.00000	100.47958			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	101.38729	0.00000	101.35659			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.26898	0.00000	100.25126			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.26898	0.00000	100.25126			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.26898	0.00000	100.25126			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.26898	0.00000	100.25126			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.26898	0.00000	100.25126			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.27578	0.00000	100.25757			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.28693	0.00000	100.26790			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.28693	0.00000	100.26790			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.28693	0.00000	100.26790			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.28693	0.00000	100.26790			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.28693	0.00000	100.26790			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.28881	0.00000	100.26965			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.73000	100.05007	9.80500	99.73541			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.93508	0.00000	100.91686			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	101.40172	0.00000	101.38112			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.50579	0.00000	100.48197			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	101.30880	0.00000	101.27944			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.40733	0.00000	100.38844			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.40467	0.00000	100.38590			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.41434	0.00000	100.39513			0.00	50,000,000	50,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN275	On 22/05/2017	Spot Bond	0.00000		100.86839	0.00000	100.84961				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		101.01425	0.00000	100.99161				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		100.41327	0.00000	100.39410				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000		103.97701	0.00000	103.95684				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		100.68524	0.00000	100.66588				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000		100.31190	0.00000	100.29394				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000		100.24862	0.00000	100.23096				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.39403	0.00000	100.37579				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000		100.45512	0.00000	100.43381				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000		100.45512	0.00000	100.43381				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000		100.45512	0.00000	100.43381				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000		100.45512	0.00000	100.43381				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		101.19376	0.00000	101.17396				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.82498	0.00000	100.80536				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.60373	0.00000	100.58144				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.33018	0.00000	100.30805				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		102.68366	0.00000	102.66045				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.20886	0.00000	100.18704				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.32642	0.00000	100.30456				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.05949	0.00000	100.03762				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.47456	0.00000	100.45231				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.20890	0.00000	100.18708				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.20890	0.00000	100.18708				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN299	On 30/06/2017	Spot Bond	0.00000	100.20679	0.00000	100.18540				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	123.51119	0.00000	123.51119				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	102.01844	0.00000	101.99499				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	123.21419	0.00000	123.21419				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	123.08503	0.00000	123.08503				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	123.27495	0.00000	123.27495				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	121.16196	0.00000	121.16196				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	121.76346	0.00000	121.76346				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	101.22647	0.00000	101.20404				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.17000	94.96699	11.28500	94.35311				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.69000	91.66350	11.80500	91.04821				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.19729	0.00000	100.17696				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.47473	0.00000	100.45242				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	101.19734	0.00000	101.17547				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	101.45906	0.00000	101.43800				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	101.56785	0.00000	101.54473				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	103.88194	8.80500	103.85721				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.41531	0.00000	100.39600				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	101.32338	0.00000	101.30459				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	118.57484	0.00000	118.57484				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.43496	0.00000	100.41467				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.44293	0.00000	100.42223				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.47366	0.00000	100.45141				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.43585	0.00000	100.41746				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN329		On 20/06/2017	Spot Bond	0.00000	100.60633	0.00000	100.57926			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.60633	0.00000	100.57926			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.60633	0.00000	100.57926			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.49774	0.00000	100.47433			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.29455	0.00000	100.27767			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	99.77720	0.00000	101.27479			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.19729	0.00000	100.17696			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	107.26015	0.00000	107.26015			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	107.39116	0.00000	107.39116			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	100.29974	0.00000	100.28254			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	101.40840	0.00000	101.38697			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.55126	0.00000	100.52509			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.19848	0.00000	100.17802			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.63298	0.00000	100.60274			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.51900	0.00000	100.49450			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.39545	0.00000	100.37718			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.45884	0.00000	100.43734			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	101.39297	0.00000	101.37176			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	101.17454	0.00000	101.15458			0.00	0	0.00
CLN348		On 23/06/2014	Spot Bond	0.00000	100.29761	0.00000	100.28054			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.19253	0.00000	100.17274			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	101.30551	0.00000	101.28584			0.00	0	0.00
CLN351		On 24/02/2017	Spot Bond	0.00000	101.14445	0.00000	101.11890			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN352	On 24/02/2017	Spot Bond	0.00000	101.14445	0.00000	101.11890				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.79140	0.00000	100.77226				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.62633	0.00000	100.59636				0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond	0.00000	101.23256	0.00000	101.20498				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	101.19146	0.00000	101.16483				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	101.36937	0.00000	101.34823				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	101.35087	0.00000	101.32998				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.37698	0.00000	100.35960				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	100.50415	10.55000	100.41995				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.35000	101.72881	10.46500	100.93816				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.40294	0.00000	100.38621				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	101.58563	0.00000	101.56048				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.49000	103.36582	12.60500	102.60875				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	101.49581	0.00000	101.46958				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.52000	102.95544	12.63500	102.22101				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.95000	102.50078	11.06500	101.77980				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	101.15368	0.00000	101.12754				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.77620	0.00000	100.75419				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.58144	0.00000	100.55757				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.18490	0.00000	100.16317				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.66637	7.01000	38.65919				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	149.84751	0.00000	147.27764				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN81	On 18/04/2028	Spot Bond	8.79500	132.12849	8.91500	131.26211			0.00		0	0.00	
CLN88	On 28/04/2028	Spot Bond	8.41000	141.07960	8.53000	138.78434			0.00		0	0.00	
CLN89	On 02/03/2028	Spot Bond	8.41000	141.43895	8.53000	139.15847			0.00		0	0.00	
CLNF01	On 20/10/2015	Spot Bond	0.00000	89.29759	0.00000	89.27844			0.00		0	0.00	
CLNF02	On 20/10/2015	Spot Bond	0.00000	89.20608	0.00000	89.18677			0.00		0	0.00	
CLNF03	On 10/10/2016	Spot Bond	0.00000	99.97893	0.00000	99.95794			0.00		0	0.00	
CLNF04	On 10/10/2016	Spot Bond	0.00000	99.97893	0.00000	99.95794			0.00		0	0.00	
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.44925	0.00000	100.42827			0.00		0	0.00	
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.41914	0.00000	100.39968			0.00		0	0.00	
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.42512	0.00000	100.40536			0.00		0	0.00	
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.84525	0.00000	0.00000			0.00		0	0.00	
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.42328	0.00000	100.40357			0.00		0	0.00	
CLNF10	On 24/07/2017	Spot Bond	0.00000	101.45906	0.00000	101.43800			0.00		0	0.00	
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.38391	0.00000	100.36618			0.00		0	0.00	
COH001	On 26/11/2018	Spot Bond	0.00000	100.96429	0.00000	100.94228			0.00		0	0.00	
COJ02	On 15/09/2016	Spot Bond	9.17500	104.29415	9.23500	104.18826			0.00		0	0.00	
COJ04	On 05/06/2018	Spot Bond	9.30500	102.03674	9.38000	101.75922			0.00		0	710,000,000.00	
COJ05	On 05/06/2023	Spot Bond	10.56500	113.63304	10.67000	112.95744			0.00		0	0.00	
COJ06	On 09/12/2015	Spot Bond	8.52500	107.06088	8.58500	106.94245			0.00		0	0.00	
COJ07	On 23/03/2021	Spot Bond	10.15500	103.55081	10.26000	102.99949			0.00		0	0.00	
COT01	On 03/04/2023	Spot Bond	10.48000	92.29510	10.59500	91.64790			0.00		0	0.00	
COT02	On 03/04/2028	Spot Bond	11.14000	93.57782	11.26000	92.75592			0.00		0	0.00	
COT03	On 05/06/2028	Spot Bond	11.14000	91.39043	11.26000	90.59793			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL002	On 29/11/2014	Spot Bond	0.00000	100.79294		0.00000	100.77412			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.80937		0.00000	100.79013			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.73221		0.00000	100.71346			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	101.26110		0.00000	101.24216			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000	102.67575		0.00000	102.66001			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.47500	100.28437		11.58000	99.68414			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.75299		100.00000	10.72694			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	101.23457		0.00000	101.21719			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.58000	95.13169		8.65500	94.89600		9,438,000,000,000.00	1,100,000,000	1,100,000,000.00	
DENG50	On 25/08/2014	Spot Bond	0.00000	100.68522		0.00000	100.66994			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.58654		0.00000	100.57147			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.59513		0.00000	100.57674			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000	101.09378		0.00000	101.07695			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	102.62729		0.00000	102.59383			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.55021		0.00000	100.52409			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.20253		0.00000	100.16871			0.00	0	1,150,000,000.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.16469		0.00000	100.06137			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.17268		0.00000	100.06811			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.40500	119.76800		7.46500	119.61332			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.84000	104.30327		8.96000	103.73272		6,278,455,300,000.00	710,232,500	2,805,132,500.00	
DV23	On 27/02/2023	Spot Bond	9.23000	105.71386		9.34500	104.98236		107,578,419,000.00	11,655,300	3,049,050,000.00	
DV24	On 18/02/2024	Spot Bond	9.34000	103.54051		9.45500	102.77594			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.71000	104.40623		9.83000	103.43032			0.00	0	300,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC001	On 09/06/2014	Spot Bond	0.00000	100.49292	0.00000	100.47774				0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.51557	0.00000	100.49985				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.86743	0.00000	100.85064				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.39374	0.00000	100.37736				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.45000	126.79279	8.55000	126.20994				0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.51920	0.00000	100.56007				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	132.21759	0.10000	132.18800				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.07000	118.60677	2.07000	118.57382				0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.08000	106.03762	2.08000	106.00814				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.20000	104.50471	2.20000	104.47529				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	10.05500	104.35673	10.16000	103.84073				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.90500	104.84167	10.01000	104.28505				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.19000	103.44714	10.31000	102.68191				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.40000	97.98281	10.52000	97.44251				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.94753	0.00000	100.92910				0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.47962	0.00000	100.46334				0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	101.07184	0.00000	101.05500				0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.84348	0.00000	100.82678				0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.83262	0.00000	100.81578				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ185U	On 11/06/2014	Spot Bond	100.00000		85.28037	100.00000	85.08159				0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000		100.84351	100.00000	100.57316				0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000		91.02244	100.00000	90.79602				0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000		70.32755	100.00000	70.19231				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		129.78191	3.00000	129.74255				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.58500		104.94230	11.64500	104.84164				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		103.98750	0.00000	103.96458				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		101.54673	0.00000	101.52387				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		99.99986	0.00000	99.97836				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.32000		94.65401	10.39500	94.39534				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.02722	0.00000	100.07988				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.82471	0.00000	100.80471				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		101.13854	0.00000	101.11709				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		101.04847	0.00000	101.02880				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		101.02269	0.00000	101.00308				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		101.15929	0.00000	101.13742				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		101.12571	0.00000	101.10404				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.97219	0.00000	100.95404				0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		101.00000	0.00000	100.98129				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.94703	0.00000	100.92894				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.98830	0.00000	100.96940				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.93877	0.00000	100.92084				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.97317	0.00000	100.95456				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.98500		101.83304	7.04500	101.73497				0.00	0	200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES18	On 20/04/2018	Spot Bond		8.12500	108.14182		8.20000	107.85901			10,836,780,500,000.00	1,333,757,600	7,906,800,900.00
ES23	On 25/01/2023	Spot Bond		8.76500	109.48274		8.88000	108.73075			670,734,613,000.00	76,524,200	1,701,957,500.00
ES26	On 02/04/2026	Spot Bond		9.00000	91.81957		9.12000	90.98316			101,990,700,000.00	11,332,300	5,181,000,000.00
ES33	On 15/09/2033	Spot Bond		9.57000	82.38601		9.69000	81.47136			2,098,875,174,000.00	219,318,200	47,334,678,200.00
ES42	On 25/04/2042	Spot Bond		9.74500	91.97861		9.87000	90.89477			0.00	0	10,300,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.87914		0.00000	100.86014			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	99.84866		0.00000	99.82944			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.27934		0.00000	100.26085			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.71184		0.00000	100.69507			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00002		0.00000	99.98314			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond		0.00000	100.53312		0.00000	100.51474			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	12.09255		100.00000	12.06227			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.76815		100.00000	11.73868			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.44758		0.00000	100.42953			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.46597		0.00000	100.44711			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.50269		0.00000	100.48222			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.53931		0.00000	100.51724			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.82500	101.48283		6.88500	101.43850			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond		9.80000	97.71624		9.87500	97.42187			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.52988		0.00000	100.51368			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.52981		0.00000	100.51361			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	101.40900		0.00000	101.38807			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	102.69252		0.00000	102.66842			0.00	40,000,000	20,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBC21	On 21/12/2018	Spot Bond		11.60000	104.97138		11.67500	104.67053			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	98.91386		0.00000	98.89405			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.21500	126.10715		2.22000	126.02753			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.19000	268.45755		2.19000	268.38218			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.35000	105.85662		2.37000	105.62328			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.62000	149.59606		2.62000	149.55237			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.47000	202.61865		2.48000	202.26629			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.83500	108.43746		7.89500	108.33063			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.94800	59.49115		7.94900	59.47560			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.48200	37.54169		9.48200	37.53169			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.72000	36.25692		9.72000	36.24696			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	103.42189		0.00000	103.39117			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	101.36354		0.00000	101.33339			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	101.32553		0.00000	101.29625			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	101.32553		0.00000	101.29625			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.98154		0.00000	100.95564			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	101.30295		0.00000	101.27420			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.50311		0.00000	100.47942			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.63717		0.00000	100.61093			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.43320		0.00000	100.41303			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.47732		0.00000	100.45493			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	101.22624		0.00000	101.22624			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC117	On 15/06/2016	Spot Bond	0.00000		100.62789	0.00000	100.60205				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.46837	0.00000	100.44639				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.44558	0.00000	100.42474				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.52233	0.00000	100.49566				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.46042	0.00000	100.43884				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.00000	6.00000	100.00000				0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000		100.49060	0.00000	100.46749				0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000		100.60799	0.00000	100.57895				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000		100.58963	0.00000	100.56152				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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	14.26720		100.09221	14.23261			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.41637		0.00000	100.39701			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	110.30240		0.00000	110.30240			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.50068		0.00000	100.47709			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.56191		0.00000	100.53525			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	101.21854		0.00000	101.19173			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	104.46354		0.00000	104.46354			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.46647		0.00000	100.44462			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	98.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.47188		0.00000	100.44976			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.42938		0.00000	100.40940			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.43656		0.00000	100.41619			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.57650		0.00000	100.54906			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.52396		0.00000	100.50736			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.50581		0.00000	100.48922			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.42860		0.00000	100.40862			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	54.39850		13.22500	54.37927			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.40307		0.00000	100.38439			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.40361		0.00000	100.38489			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.60511		0.00000	100.57629			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.42275		0.00000	100.40307			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC169	On 31/01/2025	Spot Bond		3.59500	94.01004		3.61500	93.80233			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.44186		0.00000	100.42122			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.44186		0.00000	100.42122			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	101.00100		0.00000	100.98191			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.19729		0.00000	100.17696			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	98.46742		0.00000	98.44710			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	101.23719		0.00000	101.23719			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.41531		0.00000	100.39600			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.40521		0.00000	100.38641			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	101.54363		0.00000	101.51878			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.47737		0.00000	100.45494			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	101.16200		0.00000	101.14226			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	101.52688		0.00000	101.50229			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	101.59874		0.00000	101.57487			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.55021		0.00000	100.52409			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.43231		0.00000	100.41215			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.54969		0.00000	100.52359			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.40042		0.00000	100.38186			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	101.61246		0.00000	101.57601			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.43656		0.00000	100.41619			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.43656		0.00000	100.41619			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.48957		0.00000	100.47221			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.13615		0.00000	100.11799			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC192	On 02/04/2019	Spot Bond	0.00000	100.14412		0.00000	100.12482			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	100.00000	20.61626		100.00000	20.55119			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	100.00000	20.61626		100.00000	20.55119			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	100.00000	0.01067		100.00000	100.00000			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	101.64884		0.00000	101.62606			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.46803		0.00000	100.44609			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.46538		0.00000	100.44358			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.66350		0.00000	100.64280			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.39825		0.00000	100.37984			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	101.42192		0.00000	101.40058			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.45500	115.69971		3.46000	115.62325			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.47398		0.00000	100.45175			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.47881		0.00000	100.45634			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.43500	115.85960		3.44000	115.78309			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.80000	122.23334		1.80000	122.20033			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.45500	115.69971		3.46000	115.62325			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.78000	120.78712		2.78000	120.75122			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.85000	126.02587		2.85000	125.98825			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	101.61949		0.00000	101.59533			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	99.64240		0.00000	99.64240			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.70021		0.00000	100.67120			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.71256		0.00000	100.68301			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.41158		0.00000	100.39249			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.47079		0.00000	100.44872			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC85		On 20/12/2014	Spot Bond	0.00000	103.59847		0.00000	103.59847			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.55020		0.00000	100.52412			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.52983		0.00000	100.50479			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.44876		0.00000	100.42777			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.65078		0.00000	100.62394			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.44823		0.00000	100.42727			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	102.79379		0.00000	102.79379			0.00	0	0.00
FRC98		On 15/06/2016	Spot Bond	0.00000	95.89121		0.00000	95.89121			0.00	0	0.00
FRC99		On 24/02/2017	Spot Bond	0.00000	94.53730		0.00000	94.53730			0.00	0	0.00
FRD003		On 14/03/2016	Spot Bond	0.00000	100.47199		0.00000	100.45531			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	8.73820		100.00000	8.71703			0.00	0	0.00
FRD02U		On 01/06/2016	Spot Bond	100.00000	14.75337		100.00000	14.71763			0.00	0	0.00
FRI15		On 14/03/2015	Spot Bond	4.92000	141.91315		4.92000	141.86305			0.00	0	0.00
FRJ14		On 20/07/2014	Spot Bond	0.00000	102.16490		0.00000	102.14889			0.00	0	0.00
FRJ15		On 04/04/2015	Spot Bond	0.00000	100.52963		0.00000	100.58651			0.00	0	0.00
FRJ16		On 21/01/2016	Spot Bond	0.00000	103.47904		0.00000	103.46060			0.00	287,880,000	143,940,000.00
FRJ17		On 04/04/2017	Spot Bond	0.00000	101.79809		0.00000	101.85201			0.00	0	0.00
FRJ18		On 21/02/2018	Spot Bond	0.00000	103.07289		0.00000	103.05184			0.00	0	1,800,000,000.00
FRJ19		On 04/04/2019	Spot Bond	0.00000	100.82760		0.00000	100.88117			0.00	0	0.00
FRJ20		On 20/09/2020	Spot Bond	0.00000	100.36204		0.00000	100.34542			0.00	0	1,360,000,000.00
FRS100		On 15/01/2024	Spot Bond	0.00000	88.94554		0.00000	88.66013			0.00	0	0.00
FRS101		On 31/01/2038	Spot Bond	2.68000	122.25172		2.71000	121.54485			0.00	0	0.00
FRS102		On 21/01/2017	Spot Bond	0.00000	101.35678		0.00000	101.33807			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS103	On 23/01/2024	Spot Bond		10.38000	102.18696		10.38000	102.15787			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	102.18696		10.38000	102.15787			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond		0.00000	101.51666		0.00000	101.49330			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond		0.00000	101.03310		0.00000	101.01687			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	101.61377		0.00000	101.59036			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.82000	98.80431		2.85000	98.24631			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.78000	193.74587		2.79000	193.41027			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.79000	99.33635		2.82000	98.77482			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.09521		0.00000	100.08057			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.70000	258.15199		2.70000	258.07595			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.20000	268.25074		2.20000	268.17536			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.92000	253.85511		2.92000	253.77882			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.58500	122.89394		2.59000	122.81528			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	101.34386		0.00000	101.32391			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.11500	123.10893		2.12000	123.03151			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	101.56902		0.00000	101.54781			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.03879		0.00000	100.01940			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	101.30934		0.00000	101.28953			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.66000	98.12380		2.69000	97.49265			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	15.30611		104.97509	15.26739			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	19.34022		101.07593	19.29292			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	11.76191		100.44759	11.73331			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.46987		0.00000	100.45381			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	17.79860		100.76967	17.75518			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		2.30000	107.94348		2.31000	107.68943			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		2.31000	106.26417		2.33000	106.02995			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	98.38445		0.00000	98.38335			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.34000	105.95834		2.36000	105.72478			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.90161		0.00000	100.88004			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.40000	334.68406		2.40000	334.58819			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.24635		0.00000	100.23250			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	101.22595		0.00000	101.20553			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	101.15505		0.00000	101.13587			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	101.09966		0.00000	101.08144			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.83555		0.00000	100.81616			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.74745		0.00000	100.72943			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	101.24049		0.00000	101.21446			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	99.99996		0.00000	99.98012			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		6.14500	101.76573		6.20000	101.72716			73,742,458,000.00	12,000,400	120,000,000.00
FRX15	On 14/03/2015	Spot Bond		6.79500	102.34172		6.85500	102.26906			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.84500	100.87172		7.90500	100.71972			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		8.36500	100.96293		8.49000	100.57364			0.00	0	1,500,000,000.00
FRX18	On 14/04/2018	Spot Bond		8.57000	106.29871		8.69500	111.08409			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		9.05000	103.37312		9.17000	102.83161			0.00	0	840,000,000.00
FRX20	On 01/10/2020	Spot Bond		9.24500	97.81437		9.37000	97.20206			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX23	On 28/02/2023	Spot Bond	9.74000	89.16682		9.87500	88.41755			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.80000	109.71640		9.94000	108.74014			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.08000	96.08387		10.22000	95.05928			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.38000	94.27024		10.50000	93.35441			0.00	0	317,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.39000	77.88427		10.51500	80.94273			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	100.35225		0.00000	100.33615			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.36579		0.00000	100.34901			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.37119		0.00000	100.35414			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.38465		0.00000	100.36692			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.40621		0.00000	100.38740			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.42237		0.00000	100.40274			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.49227		0.00000	100.46912			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.79091		0.00000	100.77538			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.83401		0.00000	100.81758			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.87306		0.00000	100.85580			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.88223		0.00000	100.86478			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.90827		0.00000	100.89027			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.94738		0.00000	100.92856			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.97996		0.00000	100.96045			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	101.12319		0.00000	101.10066			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.27214		0.00000	100.25268			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	99.98060		0.00000	99.96108			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.65500	99.51461		9.73000	99.29775			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT28	On 05/05/2014	Spot Bond	0.00000		101.02555		0.00000	101.01068			0.00	200,000,000	100,000,000.00
GRA311	On 17/06/2014	Spot Bond	0.00000		98.86871		0.00000	98.85231			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond	0.00000		99.70351		0.00000	99.68868			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		101.22173		0.00000	101.20323			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		101.25115		0.00000	101.23223			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		101.30802		0.00000	101.28828			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		101.37858		0.00000	101.35785			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		101.47656		0.00000	101.45443			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		100.60014		0.00000	100.58159			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		101.85459		0.00000	101.74963			0.00	520,000,000	2,480,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		99.88768		0.00000	99.86868			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		101.89262		0.00000	101.65190			0.00	520,000,000	510,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000		101.62881		0.00000	101.61080			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.57486		0.00000	100.55649			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.97202		0.00000	100.95226			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		100.22392		0.00000	100.20830			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000		100.76790		0.00000	100.75144			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.33758		0.00000	100.31799			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HCH01	On 25/10/2016	Spot Bond	0.00000	101.63510		0.00000	101.61099			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.29209		0.00000	100.27415			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.53501		0.00000	100.51666			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	101.27002		0.00000	101.25095			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	101.28595		0.00000	101.26662			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond	0.00000	101.12295		0.00000	101.10797			0.00	200,000,000	100,000,000.00
HILC11	On 07/05/2014	Spot Bond	0.00000	101.05638		0.00000	101.04013			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	101.47613		0.00000	101.45612			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.20093	97.65376		8.25972	97.51942			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	101.55173		0.00000	101.53075			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.55355	104.41639		8.61229	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	101.64893		0.00000	101.62670			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.00367	104.41639		9.06234	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	101.76770		0.00000	101.74394			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF01	On 17/04/2016	Spot Bond	0.00000	99.84174	0.00000	99.82167				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	99.87240	0.00000	99.85085				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	99.86744	0.00000	99.84508				0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	101.06910	0.00000	101.04901				0.00	968,000,000	519,000,000.00
HPF05	On 17/02/2017	Spot Bond	9.89000	101.36928	9.89000	101.34224				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.59000	107.37010	8.69000	106.84996				0.00	0	3,060,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.97000	273.05657	1.97000	272.98155				0.00	0	8,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.95000	273.47935	1.95000	273.40436				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.55000	99.04320	9.67000	97.98104				0.00	0	3,160,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.47000	99.71275	9.59000	98.62291				0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	52.96843	100.00000	52.84012				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	13.75129	100.00000	13.71798				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	81.16840	100.00000	65.93942				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	36.79654	100.00000	30.55977				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	18.78270	100.00000	16.22429				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	9.68849	100.00000	9.66423				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	55.97630	100.00000	55.83769				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.70000	112.70278	1.72000	112.45470			67,225,963,990,000.00	39,544,684,700	86,256,941,500.00	
I2038	On 31/01/2038	Spot Bond	2.06000	113.41907	2.09000	112.76340			323,245,081,486,000.00	56,915,088,100	82,960,040,500.00	
I2046	On 31/03/2046	Spot Bond	2.21000	109.67693	2.21000	109.64610			279,537,596,000.00	126,487,600	44,980,354,800.00	
I2050	On 31/12/2050	Spot Bond	2.18000	118.49964	2.19000	118.17832			49,109,899,424,000.00	22,527,476,800	26,580,532,900.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	93.05000	0.00000	92.41000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.72500	103.07310	7.78500	102.99818				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL13	On 12/03/2015	Spot Bond	0.00000	101.35536	0.00000	101.33768				0.00	2,130,000,000	532,500,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.56101	0.00000	100.54272				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.22500	102.88789	8.28500	102.75847				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.55500	105.37385	8.63000	105.09682				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	7.82000	103.96271	7.87500	103.93848				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	101.33991	0.00000	101.32142				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.92603	0.00000	100.90842				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.77000	114.05362	4.77000	114.01376				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.04500	101.60138	8.10500	101.45194				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	101.18826	0.00000	101.17066				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	101.25909	0.00000	101.24039				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.62000	124.61838	1.62000	124.58530				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.18500	126.37184	2.19000	126.29215				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.61963	0.00000	100.60363				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	101.45722	0.00000	101.43872				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.67500	100.46183	8.75000	100.19028				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.94445	0.00000	100.92794				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	102.16390	0.00000	102.14468				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.94537	0.00000	100.92770				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.23000	97.76743	9.30500	97.47054				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.68000	91.11007	9.78000	90.68180				0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.75743	0.00000	100.74077				0.00	0	2,270,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.75500	95.44969	8.83000	95.18715				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.73000	98.71197	9.83000	98.23182				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL52	On 31/07/2016	Spot Bond		0.00000	101.23659		0.00000	101.21876			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	101.27374		0.00000	101.25535			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.98500	99.82101		8.04500	99.67604			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		9.01000	98.34444		9.08500	98.06259			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	101.41270		0.00000	101.39225			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.98964		0.00000	100.97248			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		8.32500	101.76170		8.40000	101.55135			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.97000	102.20593		9.04500	101.88947			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.98000	103.12022		10.09500	102.37615			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.16647		0.00000	100.14937			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00371		100.00000	0.00370			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	101.28037		0.00000	101.26244			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	101.34359		0.00000	101.32482			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.30500	99.21846		9.41000	98.70427			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	99.86441		5.00000	102.34715			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	99.86441		5.00000	102.34715			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.93200		5.00000	100.91823			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	99.86441		5.00000	102.34715			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.28021		4.00000	100.26942			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.91293		0.00000	100.88998			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.86590		0.00000	100.84351			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.22337		0.00000	100.20014			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond		100.00000	88.59560		100.00000	87.97605			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	9.20000	106.14010		9.20000	106.11401			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.19334		0.00000	100.17327			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.19334		0.00000	100.17327			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	101.13860		0.00000	101.11715			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.76782		100.00000	7.74900			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	101.25730		0.00000	101.23945			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	101.12112		0.00000	101.10351			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.99372		0.00000	100.97633			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.72500	99.87371		9.78500	99.79579			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.73989		0.00000	100.72290			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	102.29000		0.00000	102.27432			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.50287		0.00000	100.48738			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.81471		0.00000	100.78927			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.26313		100.00000	6.24745			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	85.08159		100.00000	84.88372			0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	84.83366		100.00000	84.64260			0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000	84.55313		100.00000	83.97000			0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000	99.17356		100.00000	98.36065			0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000	85.75712		100.00000	85.15742			0.00	0	0.00
INA415	On 08/04/2014	Spot Bond	5.90000	97.13453		5.90000	99.91924			0.00	0	0.00
INA416	On 15/04/2014	Spot Bond	5.90000	99.82251		5.90000	99.80640			0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	5.90000	99.70989		5.90000	99.69382			0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	5.90000	99.59752		5.90000	99.58148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA419	On 06/05/2014	Spot Bond	5.95000	99.48106		5.95000	99.46493			0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	5.95000	99.36826		5.95000	99.35217			0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	5.95000	99.25572		5.95000	99.23966			0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	5.95000	99.14343		5.95000	99.12741			0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	6.05000	98.90165		6.05000	98.88544			0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	6.05000	98.56234		6.05000	98.54624			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.21846		0.00000	100.19556			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.33117	101.06221		11.39573	100.96359			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.33117	99.92940		11.39573	99.83188			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.36335		0.00000	100.34213			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.83764		0.00000	100.81110			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.35639		0.00000	100.33564			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.10492		6.50000	100.08742			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.45512		0.00000	100.43381			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.16898		0.00000	100.15162			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	97.44310		0.00000	97.44310			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.49576		0.00000	100.47810			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	99.91962		0.00000	99.90327			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	99.90819		0.00000	99.88998			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000	100.98752		0.00000	100.97077			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.34862		0.00000	100.32835			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.09527		0.00000	100.07611			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	102.18973		0.00000	102.17397			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING234	On 28/05/2014	Spot Bond	0.00000	102.11562		0.00000	102.09959			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.33533		0.00000	100.32006			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.33266		0.00000	100.31752			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	100.48889		0.00000	100.47385			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	101.27338		0.00000	101.25669			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	101.08251		0.00000	101.06580			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.96138		0.00000	100.94489			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.85116		0.00000	100.83507			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.84096		0.00000	100.82507			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.65524		0.00000	100.63954			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.37336		0.00000	100.35712			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.23047		0.00000	100.20644			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.66509		0.00000	100.64950			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond	0.00000	99.53048		0.00000	99.51483			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond	100.00000	66.66667		100.00000	99.72678			0.00	0	0.00
IP268U	On 23/04/2014	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000	80.93126		100.00000	80.75221		9,150,000,000,000,000.00	91,500,000,000	30,500,000,000.00	
IPF01	On 13/04/2015	Spot Bond	0.00000	99.90729		0.00000	99.88847			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	99.90521		0.00000	99.88598			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	99.90386		0.00000	99.88437			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.73500	100.07428		8.79500	99.89476			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.59428		0.00000	100.57525			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.15500	102.13395		9.23000	101.88814			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL7	On 05/04/2018	Spot Bond		0.00000	100.03738		0.00000	100.01880			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	99.98029		0.00000	99.96078			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	101.02135		0.00000	100.99798			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.37023		0.00000	100.34861			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.90500	104.93396		8.96500	104.84060			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond		0.00000	102.37106		0.00000	102.34819			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.78494		0.00000	100.76310			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.27500	117.14784		3.28000	117.07092			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.80000	130.58633		3.80000	130.54405			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.15473		0.00000	100.13387			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	99.95705		0.00000	99.93545			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	101.82127		0.00000	101.79838			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.63051		0.00000	100.60943			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.28881		0.00000	100.26804			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.70000	93.08140		3.72000	92.87572			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.70000	98.91734		3.72000	98.77912			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.68839		0.00000	100.66607			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	101.27254		0.00000	101.24976			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond		0.00000	100.50287		0.00000	100.48738			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		12.30000	110.52868		12.37500	110.25153			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	101.75575		0.00000	101.73017			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.80000	130.58633		3.80000	130.54405			0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond		100.00000	87.36511		100.00000	86.76259			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV424U	On 12/06/2014	Spot Bond	100.00000		97.56098		100.00000	96.77419			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000		84.56938		100.00000	83.98613			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.71456		0.00000	100.69772			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		101.32502		0.00000	101.30771			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.86439		0.00000	100.84795			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond	5.90000		99.90311		5.90000	99.88698			0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond	5.90000		99.79030		5.90000	99.77421			0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond	5.90000		99.67775		5.90000	99.66170			0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond	5.95000		99.44881		5.95000	99.43269			0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond	5.95000		99.33608		5.95000	99.32000			0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	5.95000		99.11139		5.95000	99.09538			0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	6.05000		98.86923		6.05000	98.85303			0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	6.05000		98.53015		6.05000	98.51406			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		101.17544		0.00000	101.15523			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		101.27746		0.00000	101.25793			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		101.32443		0.00000	101.30476			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.72206		0.00000	101.70409			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.01569		0.00000	100.07079			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		101.11408		0.00000	101.09667			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		101.08208		0.00000	101.06537			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.98577		0.00000	100.96956			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		101.10932		0.00000	101.09197			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.86925		0.00000	100.85207			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.92209		0.00000	100.90207			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC016		On 31/05/2017	Spot Bond	0.00000	100.77514		0.00000	100.75678			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	99.90530		0.00000	99.88608			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	99.90463		0.00000	99.88527			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	99.90330		0.00000	99.88367			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	99.90932		0.00000	99.89090			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	101.46533		0.00000	101.44546			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	101.27741		0.00000	101.25788			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	100.42103		0.00000	100.40248			0.00	0	0.00
IVC024		On 15/11/2016	Spot Bond	0.00000	100.97312		0.00000	100.95490			0.00	0	0.00
IVC025		On 26/02/2016	Spot Bond	0.00000	100.74791		0.00000	100.73110			0.00	0	0.00
IVC026		On 26/02/2016	Spot Bond	0.00000	100.73992		0.00000	100.72331			0.00	0	0.00
IVC027		On 03/04/2019	Spot Bond	0.00000	100.12041		0.00000	100.10155			0.00	0	0.00
IVF57U		On 12/02/2015	Spot Bond	100.00000	62.34339		100.00000	62.18728			0.00	0	0.00
JDC05U		On 15/05/2014	Spot Bond	100.00000	91.02244		100.00000	90.79602			0.00	0	0.00
JDC06U		On 15/05/2014	Spot Bond	100.00000	91.02244		100.00000	90.79602			0.00	0	0.00
JDG01		On 30/10/2015	Spot Bond	0.00000	101.42463		0.00000	101.40436			0.00	0	0.00
JDG02U		On 22/01/2015	Spot Bond	100.00000	65.70947		100.00000	65.54676			0.00	0	0.00
JDG03		On 15/04/2016	Spot Bond	0.00000	100.06913		0.00000	100.04971			0.00	0	0.00
JDG03U		On 21/02/2016	Spot Bond	100.00000	23.59430		100.00000	23.53522			0.00	0	0.00
JDG04		On 15/04/2018	Spot Bond	0.00000	99.87816		0.00000	99.85759			0.00	0	0.00
JDG07U		On 14/11/2014	Spot Bond	100.00000	58.62317		100.00000	58.47637			0.00	0	0.00
JDG08U		On 28/11/2014	Spot Bond	100.00000	59.94158		100.00000	59.79148			0.00	0	0.00
JDG09U		On 29/01/2015	Spot Bond	100.00000	64.51735		100.00000	64.35758			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG10U	On 29/01/2015	Spot Bond	100.00000		61.09482		100.00000	60.97890			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		63.93593		100.00000	63.77583			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		57.67383		100.00000	57.53411			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		60.68928		100.00000	60.49342			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.87077		0.00000	100.85135			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.59772		0.00000	101.57353			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.79000		136.12693		8.91000	134.91866			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.73178		0.00000	100.71515			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.41984		0.00000	100.40238			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.78551		0.00000	100.76688			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.71168		0.00000	100.69405			0.00	0	1,000,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000		101.35343		0.00000	101.33386			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.25500		96.67148		9.33000	96.44145			0.00	0	10,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.40500		94.36906		9.48000	94.10985			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.83000		98.25708		9.93000	97.77694			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.78936		0.00000	100.76151			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.72500		103.36963		10.78500	103.24975			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.86174		0.00000	100.83117			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.94887		0.00000	100.92958			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		101.01351		0.00000	100.99285			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		101.09100		0.00000	101.06868			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		101.13661		0.00000	101.12018			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.37485			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000		99.79571		0.00000	99.78111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ047	On 15/05/2014	Spot Bond		0.00000	99.43179		0.00000	99.41600			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond		0.00000	100.52664		0.00000	100.51068			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond		0.00000	99.07606		0.00000	99.06013			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond		0.00000	98.56666		0.00000	98.56346			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond		100.00000	66.59265		100.00000	66.44486			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	62.67784		100.00000	62.55893			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	58.62317		100.00000	58.47637			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.71637		0.00000	100.69926			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	54.79795		100.00000	54.66520			0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond		100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
MAQ16U	On 07/04/2014	Spot Bond		100.00000	66.66668		100.00000	66.66667			0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond		100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
MAQ18U	On 17/04/2014	Spot Bond		100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond		0.00000	99.88439		0.00000	99.86994			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	99.90307		0.00000	99.88662			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.81456		0.00000	100.79849			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.20455		0.00000	100.18795			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	99.87542		0.00000	99.85732			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.52420		0.00000	100.50756			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	101.20972		0.00000	101.19109			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.54617		0.00000	100.52961			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.50876		0.00000	100.49327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF035	On 10/12/2016	Spot Bond	0.00000	100.85807	0.00000	100.84128				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.94816	0.00000	100.93235				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	101.02420	0.00000	101.00705				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	99.45504	100.00000	99.18479				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	81.89911	100.00000	81.65680				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	62.67798	100.00000	62.52103				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	21.90739	100.00000	21.85431				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	53.48483	100.00000	53.35526				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.15000	99.37557	9.22500	99.05590				0.00	0	140,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.57502	0.00000	100.55518				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.53496	0.00000	100.51661				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	99.91192	0.00000	99.89404				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.03699	0.00000	100.01847				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.03725	0.00000	100.01860				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.03853	0.00000	100.01924				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	101.61130	0.00000	101.59303				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	101.69747	0.00000	101.67824				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.49000	100.31218	8.56500	100.12401				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.22000	102.85159	9.29500	102.54249				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.98000	102.72801	10.08500	102.14434				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.76000	104.54213	6.81500	104.48607				0.00	0	100,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.36847	0.00000	100.35155				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.38196	0.00000	100.36437				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.03000	101.46620	10.13000	101.02172				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MGL01	On 15/09/2015	Spot Bond	7.72500	101.59997		7.78500	101.49841			0.00	0	4,760,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.79808		0.00000	100.77914			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.41500	101.43660		9.49000	101.21299			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.45281		0.00000	100.43462			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.85500	101.65354		9.96000	101.10615			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	9.23828		100.00000	9.21590			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.76551		0.00000	100.74739			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.11500	101.32235		9.19000	101.09858			0.00	0	110,000,000.00
MTN02	On 13/07/2014	Spot Bond	6.24500	103.41409		6.30000	103.38197			0.00	0	2,500,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.82500	104.01295		7.88500	103.91889			0.00	0	90,000,000.00
MTN04	On 13/07/2017	Spot Bond	9.05500	105.35761		9.13000	105.12004			0.00	0	20,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.74718		100.89771	6.73015			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.83602		100.61875	6.81881			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.99224		0.00000	100.97471			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	101.00838		0.00000	100.99055			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	101.02304		0.00000	101.00493			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	101.03022		0.00000	101.01197			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	101.11857		0.00000	101.09868			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	101.22135		0.00000	101.19953			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.43256		100.00000	0.43148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.43256	100.00000	0.43148				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.33000		96.96263	9.44500	96.29766				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.67500		99.81431	7.73500	99.67053				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000		101.33635	0.00000	101.31951				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.55000		100.18737	9.65000	99.68878				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		101.51180	0.00000	101.49549				0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	9.30500		100.90192	9.41000	100.34892				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.95940	0.00000	100.94233				0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.68000		100.85843	9.79500	100.11037				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		102.30595	0.00000	102.28750				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		101.07384	0.00000	101.05714				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		101.99200	0.00000	101.97308				0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		101.17311	0.00000	101.15550				0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.87951	0.00000	100.86301				0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.37182	0.00000	100.35559				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.42500		104.87800	7.48500	104.77462				80,192,227,500.00	10,800,300	690,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		102.32735	0.00000	100.74750				0.00	30,000,000,000	15,000,000,000.00
NBK3A	On 09/09/2019	Spot Bond	9.05000		110.78856	9.12500	110.42730				0.00	0	0.00
NBK4	On 28/10/2024	Spot Bond	10.96500		33.35284	11.08500	32.96506				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.82500		106.36701	7.88500	106.28548				0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		101.49771	0.00000	101.47742				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		101.58393	0.00000	101.56253				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.17500		102.52507	8.23500	102.39481				0.00	0	1,413,600,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.30534	0.00000	100.28778				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.89989		0.00000	100.87994			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.19569		0.00000	100.17535			0.00	200,000,000	200,000,000.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.04015		0.00000	100.02015			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		99.87836		0.00000	99.85780			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.75732		0.00000	100.73788			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		88.91267		0.00000	88.89419			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.71708		0.00000	100.69873			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		101.34027		0.00000	101.32031			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000		101.46807		0.00000	101.44631			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		101.30602		0.00000	101.28608			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000		99.89516		0.00000	99.87392			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		85.11490		0.00000	85.09580			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.51113		0.00000	100.49550			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		101.05362		0.00000	101.03381			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.39946		0.00000	100.38099			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.37789		0.00000	100.36050			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		99.99987		0.00000	99.98030			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.36465		0.00000	100.34793			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.35831		0.00000	100.34187			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.35803		0.00000	100.34162			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	101.27552		0.00000	101.25711			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.41531		0.00000	100.39600			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.13500	103.75321		10.25500	102.91520			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.41265		0.00000	100.39348			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.17000	102.53242		10.29000	101.68094			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.41531		0.00000	100.39600			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.37165		0.00000	100.35454			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.67238		0.00000	100.65481			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.67500	103.11713		8.73500	103.01233			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	104.01284		0.00000	103.98379			0.00	1,000,000,000	1,000,000,000.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.88371		0.00000	100.86222			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	100.00000	12.15035		100.00000	100.00000			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	100.00000	8.31059		100.00000	100.00000			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.03175		0.00000	100.01595			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.50500	114.50195		12.58000	114.19220			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	111.22931		0.00000	111.18541			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	101.91092		0.00000	101.89587			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.90268		0.00000	100.87876			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.21000	162.54320		2.21000	162.49749			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.08000	103.18499		9.18000	102.68541			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.52163		0.00000	100.50556			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.50488		0.00000	100.48933			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A10		On 22/05/2020	Spot Bond	9.71000	104.65668	9.81000	104.16279			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	0.00000	100.83245	0.00000	100.81449			0.00	0	0.00
NQ1A12		On 22/05/2014	Spot Bond	0.00000	100.86347	0.00000	100.84755			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	101.06973	0.00000	101.05329			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	100.78462	0.00000	100.76775			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	100.81456	0.00000	100.79702			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	9.91000	105.37808	10.01000	104.78321			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	0.00000	100.84454	0.00000	100.82631			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.81462	0.00000	100.79708			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.83251	0.00000	100.81455			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	10.11000	104.67064	10.21000	104.18085			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.89239	0.00000	100.87306			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.85651	0.00000	100.83800			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.84447	0.00000	100.82624			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	101.07127	0.00000	101.04783			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.99851	0.00000	100.97675			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.86838	0.00000	100.84960			0.00	0	0.00
NRA014		On 30/04/2014	Spot Bond	7.17500	105.19077	7.23500	105.16638			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.89000	116.90517	8.96500	116.57527			0.00	0	820,000,000.00
NRA022		On 31/10/2022	Spot Bond	9.23500	122.97108	9.34000	122.26053			0.00	0	700,000,000.00
NRA023		On 31/05/2023	Spot Bond	2.10500	168.43174	2.10500	168.38483			0.00	0	8,400,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.49000	125.94705	9.61000	124.83485			0.00	0	310,000,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	99.75165	0.00000	99.73230			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC11	On 18/04/2014	Spot Bond	0.00000	99.75793		0.00000	99.73906			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.50337		0.00000	101.48402			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	101.31089		0.00000	101.29195			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	102.11466		0.00000	102.09688			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.32097		0.00000	100.30244			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.77429		0.00000	100.75641			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.80210		0.00000	100.78353			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.91244		0.00000	100.89060			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	101.14552		0.00000	101.11735			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.07502		100.00000	17.03227			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	31.41294		100.00000	31.33515			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.95500	106.85193		7.01500	106.74332			0.00	0	1,553,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	15.91672		100.00000	15.87686			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	97.17000		0.00000	97.17000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	55.79599		100.00000	55.65934			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.99371		0.00000	100.97615			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	101.23592		0.00000	101.21792			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.70500		0.00000	100.68813			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.63261		0.00000	100.61580			0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000	100.89677		0.00000	100.88075			0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000	100.76866		0.00000	100.75264			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.79132		0.00000	100.77417			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.55301		0.00000	100.53561			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.55635		0.00000	100.54047			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.41074		0.00000	100.39431			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.40397		0.00000	100.38783			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.44918		0.00000	100.43115			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.42610		0.00000	100.40899			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.41197		0.00000	100.39548			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.47279		0.00000	100.45372			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.44451		0.00000	100.42660			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.42671		0.00000	100.40958			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.49886		0.00000	100.47866			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.46597		0.00000	100.44711			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.44390		0.00000	100.42601			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	101.21604		0.00000	101.19789			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	101.25534		0.00000	101.23663			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	101.27302		0.00000	101.25406			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	101.31231		0.00000	101.29280			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	101.48120		0.00000	101.45931			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	101.52046		0.00000	101.49802			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	101.45013		0.00000	101.42912			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.72500	103.71175		6.78500	103.66670			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		6.61500	97.19911		6.67000	97.15922			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		8.21000	39.00728		8.33000	38.47624			0.00	0	0.00
R157	On 15/09/2015	Spot Bond		6.72500	110.00874		6.78500	109.90306		1,356,193,225,845,000.00	01,664,420,200	05,078,604,500.00	
R158	On 15/09/2015	Spot Bond		6.72500	110.00874		6.78500	109.90306			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R158P	On 15/09/2015	Spot Bond	6.62500	91.08866	6.68500	90.99669		0.00	0	0.00			
R159	On 15/09/2016	Spot Bond	6.72500	115.87400	6.78500	115.70797		0.00	0	0.00			
R159P	On 15/09/2016	Spot Bond	6.55500	85.48194	6.61500	85.34617		0.00	0	0.00			
R186	On 21/12/2026	Spot Bond	8.39000	119.41224	8.51000	118.36093		4,865,210,386,076,000.00	79,882,048,400	41,423,371,300.00			
R187P	On 21/12/2026	Spot Bond	8.13000	36.34477	8.25000	35.80856		0.00	0	0.00			
R188P	On 21/12/2027	Spot Bond	8.05000	33.91623	8.17000	33.37722		0.00	0	0.00			
R197	On 07/12/2023	Spot Bond	1.70000	278.83160	1.70000	278.75703		13,354,041,110,000.00	7,855,318,300	28,432,232,100.00			
R201	On 21/12/2014	Spot Bond	6.24500	104.29536	6.30000	104.23979		16,360,651,000,000.00	2,619,800,000	86,701,270,900.00			
R202	On 07/12/2033	Spot Bond	1.98000	217.68961	1.99000	217.30871		11,583,209,880,000.00	5,850,106,000	63,615,740,800.00			
R2023	On 28/02/2023	Spot Bond	8.28000	97.53953	8.39500	96.82230		1,576,785,577,824,000.00	90,433,040,800	92,894,343,000.00			
R203	On 15/09/2017	Spot Bond	7.55500	102.61866	7.63000	102.37215		1,366,657,173,112,500.00	80,894,397,500	149,011,895,800.00			
R2030	On 31/01/2030	Spot Bond	8.79500	94.76115	8.91500	93.78047		18,469,500,000,000.00	2,100,000,000	76,634,400,000.00			
R2037	On 31/01/2037	Spot Bond	8.97000	97.04309	9.09500	95.86903		400,602,434,427,000.00	44,660,249,100	82,682,149,100.00			
R204	On 21/12/2018	Spot Bond	7.80000	103.15181	7.87500	102.83847		2,770,777,150,440,000.00	55,227,839,800	29,491,525,300.00			
R2048	On 28/02/2048	Spot Bond	9.05000	97.78484	9.17500	96.50029		3,232,012,832,690,000.00	57,128,489,800	91,419,169,800.00			
R207	On 15/01/2020	Spot Bond	8.03000	98.11925	8.13000	97.65420		1,600,593,857,104,000.00	99,326,756,800	103,539,028,900.00			
R208	On 31/03/2021	Spot Bond	8.15500	92.79945	8.26000	92.25593		2,573,518,041,031,000.00	15,575,480,200	55,878,946,300.00			
R209	On 31/03/2036	Spot Bond	8.90000	74.76878	9.02000	73.84161		4,862,796,829,180,000.00	46,381,666,200	147,288,852,500.00			
R210	On 31/03/2028	Spot Bond	1.90000	162.76658	1.90000	162.72220		8,961,304,970,000.00	4,716,476,300	25,242,719,400.00			
R211	On 31/01/2017	Spot Bond	0.92000	127.00124	0.92000	126.96996		10,316,446,312,000.00	11,213,528,600	29,844,622,900.00			
R212	On 31/01/2022	Spot Bond	1.61500	131.52304	1.62000	131.44192		32,376,967,508,500.00	20,047,657,900	95,535,857,700.00			
R213	On 28/02/2031	Spot Bond	8.76000	85.37820	8.88000	84.43636		1,305,502,256,880,000.00	49,029,938,000	109,292,097,600.00			
R214	On 28/02/2041	Spot Bond	8.96500	75.79912	9.09000	74.79286		4,382,841,933,008,000.00	88,883,651,200	85,265,576,300.00			
R226C	On 15/09/2014	Spot Bond	6.21500	97.36401	6.27000	97.32503		0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond	6.78500	93.97029	6.84500	93.90230			0.00		0	0.00	
R228C	On 15/09/2015	Spot Bond	6.62500	91.08866	6.68500	90.99669			0.00		0	0.00	
R229C	On 15/03/2016	Spot Bond	6.54500	88.30013	6.60500	88.18551			0.00		0	0.00	
R230C	On 15/09/2016	Spot Bond	6.55500	85.48194	6.61500	85.34617			0.00		0	0.00	
R325C	On 21/06/2014	Spot Bond	6.30000	98.75568	6.35500	98.72798			0.00		0	0.00	
R326C	On 21/12/2014	Spot Bond	6.25000	95.78021	6.30500	95.72810			0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	6.69500	92.39838	6.75500	92.31716			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	6.56500	89.59704	6.62500	89.49256			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	6.54500	86.78646	6.60500	86.66012			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.60500	83.90464	6.66500	83.75807			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	7.53000	78.93265	7.60500	78.73415			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	7.58000	75.93316	7.65500	75.71479			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	7.80500	72.49755	7.88000	72.26276			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	7.78500	69.83776	7.86000	69.58649			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.76500	67.28851	7.84000	67.02223			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.75500	64.80923	7.83000	64.52947			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.99000	61.52149	8.09000	61.14253			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.97000	59.23440	8.07000	58.84124			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	8.07500	56.55180	8.18000	56.13006			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	8.04500	54.47798	8.15000	54.04441			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	8.01500	52.49535	8.12000	52.05127			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.98500	50.59950	8.09000	50.14612			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.94500	48.82938	8.05000	48.36741			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R344C	On 21/12/2023	Spot Bond	7.90500	47.13936		8.01000	46.66978			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.33000	43.49661		8.45000	42.97884			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.29000	41.92937		8.41000	41.40635			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.25000	40.43416		8.37000	39.90674			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.21000	39.00728		8.33000	38.47624			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.17000	37.64524		8.29000	37.11130			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.13000	36.34477		8.25000	35.80856			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.09000	35.10274		8.21000	34.56487			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.05000	33.91623		8.17000	33.37722			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	102.04878		0.00000	102.02320			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.98180		0.00000	100.95993			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	99.87791		0.00000	99.85319			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.86302		0.00000	101.83904			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	14.47641		100.00000	14.44016			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.62107		100.00000	6.60467			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	17.99911		100.00000	17.95552			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.65645		0.00000	100.63843			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.17393		0.00000	100.15603			0.00	40,000,000	20,000,000.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.58272		0.00000	100.56408			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.12192		0.00000	101.10467			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond	0.00000	100.87362		0.00000	100.85744			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	100.96268		0.00000	100.94485			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.27900		0.00000	100.26308			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	101.45445		0.00000	101.43471			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES12		On 20/08/2015	Spot Bond	0.00000	100.93452		0.00000	100.91598			0.00	0	0.00
RES15		On 12/11/2017	Spot Bond	0.00000	101.68325		0.00000	101.66338			0.00	0	0.00
RES18		On 05/02/2018	Spot Bond	0.00000	101.27181		0.00000	101.25228			0.00	0	0.00
RES24		On 09/09/2016	Spot Bond	0.00000	100.59511		0.00000	100.57672			0.00	0	0.00
RES25		On 03/10/2014	Spot Bond	0.00000	100.13662		0.00000	100.12120			0.00	100,000,000	100,000,000.00
RES27		On 21/10/2016	Spot Bond	0.00000	101.42515		0.00000	101.40556			0.00	0	0.00
RES28		On 08/05/2014	Spot Bond	0.00000	102.33720		0.00000	102.32119			0.00	0	0.00
RES29		On 28/11/2016	Spot Bond	0.00000	100.77688		0.00000	100.75846			0.00	0	0.00
RES30		On 07/03/2021	Spot Bond	0.00000	100.66987		0.00000	100.65078			0.00	0	0.00
RESB01		On 03/06/2014	Spot Bond	0.00000	100.71669		0.00000	100.69835			0.00	0	0.00
RMBI06		On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004		On 25/11/2014	Spot Bond	0.00000	101.73085		0.00000	101.70387			0.00	0	0.00
RP005		On 31/03/2017	Spot Bond	0.00000	100.26814		0.00000	100.23991			0.00	0	0.00
RP006		On 30/04/2019	Spot Bond	0.00000	102.20309		0.00000	102.17029			0.00	0	0.00
RP007		On 30/04/2016	Spot Bond	0.00000	101.97323		0.00000	101.94394			0.00	0	0.00
RP008		On 30/04/2016	Spot Bond	0.00000	101.97323		0.00000	101.94394			0.00	0	0.00
RP013		On 27/09/2016	Spot Bond	0.00000	100.37736		0.00000	100.34971			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	100.42068		0.00000	100.38967			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.83764		0.00000	100.81109			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	104.40893		12.35000	104.37437			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	100.70074		0.00000	100.67881			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	14.32084		100.00000	14.28499			0.00	0	0.00
RP021		On 10/06/2014	Spot Bond	0.00000	100.65572		0.00000	100.63530			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP022	On 15/08/2014	Spot Bond	0.00000	101.09945		0.00000	101.07826			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	99.89076		0.00000	99.86907			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	101.58504		0.00000	101.56336			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	101.01656		0.00000	100.99387			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.48386		100.00000	2.47778			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	13.48776		100.00000	13.45473			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	24.86987		100.00000	24.80759			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	14.26521		100.00000	14.24773			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	19.88879		100.00000	19.83899			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	105.90071		0.00000	105.85399			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	102.95784		0.00000	102.91485			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.45500	107.25175		9.56000	106.68666			0.00	0	590,000,000.00
RW23	On 10/12/2023	Spot Bond	9.53000	102.98569		9.64500	102.24669			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.91000	105.91206		10.03000	104.95455			0.00	0	0.00
SA063U	On 23/05/2014	Spot Bond	100.00000	89.24205		100.00000	89.02439			40,000,000,000,000.00	400,000,000	100,000,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	98.05937		0.00000	97.98678			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.97500	110.66392		8.03500	110.49446			1,595,000,000,000.00	200,000,000	2,900,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.94466		0.00000	100.92415			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.60500	103.56587		9.68000	103.31276			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	101.49062		0.00000	101.46965			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.49283		0.00000	100.47290			0.00	250,000,000	250,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000	101.49421		0.00000	101.47292			0.00	3,100,000,000	3,100,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	101.54111		0.00000	101.51919			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	101.51065		0.00000	101.48914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK7		On 24/05/2015	Spot Bond	7.82500	105.50779	7.88500	105.42088			1,643,250,000,000.00	210,000,000	1,280,000,000.00
SBK9		On 10/04/2018	Spot Bond	9.40000	96.70443	9.47500	96.43979			0.00	0	390,000,000.00
SBK111		On 09/04/2014	Spot Bond	2.52000	130.60355	2.52000	130.56571			0.00	0	0.00
SBN27		On 15/09/2015	Spot Bond	8.18500	107.94857	8.24500	107.84138			0.00	0	0.00
SBN29		On 15/09/2015	Spot Bond	8.04500	108.14375	8.10500	108.03671			0.00	0	0.00
SBN31		On 15/09/2015	Spot Bond	7.97500	108.24153	8.03500	108.13455			0.00	0	0.00
SBN33		On 15/09/2017	Spot Bond	8.95500	98.50561	9.03000	98.26751			0.00	0	0.00
SBN34		On 15/09/2015	Spot Bond	8.12000	108.03912	8.18000	107.93201			0.00	0	0.00
SBN35		On 15/09/2015	Spot Bond	8.08500	108.08793	8.14500	107.98085			0.00	0	0.00
SBN45		On 15/09/2017	Spot Bond	0.00000	100.44609	0.00000	100.42820			0.00	0	0.00
SBN49		On 02/06/2014	Spot Bond	0.00000	100.50923	0.00000	100.49535			0.00	0	0.00
SBN50		On 23/09/2014	Spot Bond	0.00000	100.38936	0.00000	100.36652			0.00	0	0.00
SBN51		On 03/10/2016	Spot Bond	0.00000	100.12100	0.00000	100.02446			0.00	0	0.00
SBS13		On 22/09/2017	Spot Bond	8.60500	101.29205	8.68000	101.04787			0.00	0	0.00
SBS15		On 26/04/2016	Spot Bond	0.00000	101.67941	0.00000	101.66097			0.00	0	0.00
SBS16		On 22/09/2018	Spot Bond	0.00000	100.31592	0.00000	100.29768			0.00	0	0.00
SBS18		On 23/06/2018	Spot Bond	0.00000	104.43237	0.00000	104.40021			0.00	0	0.00
SBS19		On 23/06/2021	Spot Bond	9.30500	107.48526	9.41000	106.90164			0.00	0	0.00
SBS20		On 15/05/2026	Spot Bond	10.04000	104.07501	10.16000	103.22107			0.00	0	0.00
SBS21		On 15/05/2026	Spot Bond	0.00000	101.09782	0.00000	101.07713			0.00	0	0.00
SBS22		On 24/05/2015	Spot Bond	0.00000	101.45404	0.00000	101.43802			0.00	0	0.00
SBS23		On 23/05/2017	Spot Bond	0.00000	101.12293	0.00000	101.10448			0.00	0	0.00
SBS24		On 24/05/2019	Spot Bond	0.00000	103.61103	0.00000	103.58666			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS25	On 24/05/2019	Spot Bond	8.90000	103.19295		8.97500	102.86531			0.00	0	920,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	9.60213		100.00000	9.58065			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.82000	103.25062		9.93500	102.50070			0.00	0	2,500,000,000.00
SBS3	On 25/05/2026	Spot Bond	9.09000	96.58122		9.21000	95.73018			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.85500	96.79827		9.96000	96.24525			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.90500	109.98029		7.96500	109.82968			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	2.23000	267.63146		2.23000	267.55603			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.62000	124.61838		1.62000	124.58530			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	103.99000		0.00000	104.05000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	9.12692		100.00000	9.10481			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	82.63494		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.19000	122.71776		2.19000	122.68326			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.10492		6.50000	100.08742			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.48147		0.00000	100.46100			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.18124		0.00000	100.16253			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	101.81491		0.00000	101.79363			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.58500	100.13370		9.66000	99.90697			0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond	0.00000	101.54114		0.00000	101.51998			0.00	0	5,600,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	99.98084		0.00000	99.96173			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS08	On 21/05/2016	Spot Bond	0.00000		100.31465		0.00000	100.29651			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.28808		0.00000	100.27160			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		101.11107		0.00000	101.09393			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		9.71281		100.00000	9.68849			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.56251		0.00000	100.54388			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.02500		104.79385		8.08500	104.64178			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.40000		98.79852		9.47500	98.51460			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.90500		98.64894		8.98000	98.41055			0.00	0	1,890,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.93692		0.00000	100.91948			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.90831		0.00000	100.88992			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.27694		0.00000	101.25956			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.91476		0.00000	100.89624			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		101.39425		0.00000	101.37406			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.65500		104.60481		8.73000	104.42981			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		101.66700		0.00000	101.64812			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.39536		0.00000	100.19011			0.00	500,000,000	500,000,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000		99.86780		0.00000	99.84863			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.70500		92.48025		9.81000	92.00906			0.00	0	2,400,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.77234		0.00000	100.75250			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.30009		0.00000	100.28012			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		101.38945		0.00000	101.36881			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.76300		85.17348		9.86800	84.68080			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.82500		84.89533		9.93000	84.40449			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN006	On 21/12/2014	Spot Bond	7.49000	103.44547		7.54500	103.38717			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.29000	92.70877		9.39000	92.27213			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.45902		0.00000	100.43964			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.73500	99.13821		8.81000	98.89881			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.45000	104.84538		2.47000	104.61422			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.75000	99.53451		8.82500	99.23223			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	99.66376		0.00000	100.96113			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	101.08378		0.00000	101.05846			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.81000	108.06346		9.93000	107.14890			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.68290		0.00000	100.66548			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.03635		0.00000	100.01850			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.43540		0.00000	100.41711			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.99000	76.58382		10.11000	75.77861			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000	99.88194		0.00000	99.86478			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	101.47624		0.00000	101.45598			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond	0.00000	99.79302		0.00000	99.77823			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond	0.00000	99.68929		0.00000	99.67449			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000	99.68939		0.00000	99.67460			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond	0.00000	99.58367		0.00000	99.56766			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond	0.00000	99.45686		0.00000	99.44089			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000	99.44087		0.00000	99.42490			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond	0.00000	99.40840		0.00000	99.39241			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000	99.40923		0.00000	99.39326			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1054		On 20/05/2014	Spot Bond	0.00000	99.34414	0.00000	99.32815			0.00	0	0.00
SY1056		On 22/05/2014	Spot Bond	0.00000	99.31112	0.00000	99.29510			0.00	0	0.00
SY1057		On 27/05/2014	Spot Bond	0.00000	99.22395	0.00000	99.20778			0.00	0	0.00
SY1060		On 07/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SY1062		On 11/04/2014	Spot Bond	0.00000	99.96797	0.00000	99.95195			0.00	0	0.00
SY1063		On 10/06/2014	Spot Bond	0.00000	99.00161	0.00000	98.98551			0.00	0	0.00
SY1065		On 17/06/2014	Spot Bond	0.00000	98.87741	0.00000	98.86114			0.00	0	0.00
SY1066		On 17/04/2014	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
SY1067		On 18/06/2014	Spot Bond	0.00000	98.85995	0.00000	98.84366			0.00	0	0.00
SY1068		On 16/04/2014	Spot Bond	0.00000	99.88736	0.00000	99.87127			0.00	0	0.00
SY1069		On 05/05/2014	Spot Bond	0.00000	99.57956	0.00000	99.56339			0.00	6,500,000,000	6,500,000,000.00
SY1071		On 08/05/2014	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
SY1072		On 09/06/2014	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	7.18500	107.61886	7.24500	107.51122			0.00	0	280,000,000.00
SZ25		On 30/09/2025	Spot Bond	8.99000	100.28740	9.11000	99.41939			404,550,000,000.00	45,000,000	45,000,000.00
T018		On 15/07/2014	Spot Bond	100.00000	83.25081	100.00000	83.07100			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	64.89656	100.00000	64.73586			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	28.79716	100.00000	28.72506			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	99.77552	0.00000	99.75799			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	101.16360	0.00000	101.14617			0.00	0	0.00
TFS116		On 18/08/2014	Spot Bond	0.00000	100.82704	0.00000	100.81102			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.68686	0.00000	100.66933			0.00	0	0.00
TFS119		On 25/04/2014	Spot Bond	0.00000	99.76922	0.00000	99.75479			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS120	On 21/05/2014	Spot Bond	0.00000	98.74440	0.00000	98.74131				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.77040	0.00000	100.75455				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.35501	0.00000	100.33878				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.37393	0.00000	100.35675				0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000	98.88593	0.00000	98.87002				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	101.16030	0.00000	101.14270				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.97500	103.18490	8.03500	103.03720				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	101.40144	0.00000	101.38214				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	101.44452	0.00000	101.42466				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	101.73345	7.83000	101.71186				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	101.37774	0.00000	101.35875				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	101.43159	0.00000	101.41190				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	101.39911	0.00000	101.38031				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	101.37774	0.00000	101.35875				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	101.43159	0.00000	101.41190				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	101.58654	7.16000	101.56681				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	101.53711	0.00000	101.51604				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	101.52850	0.00000	101.50754				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	101.73512	0.00000	101.71146				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	101.70714	0.00000	101.68386				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	102.55163	0.00000	102.51719				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	102.45505	0.00000	102.42189				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	101.37559	0.00000	101.35662				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	101.44452	0.00000	101.42466				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A3	On 18/07/2018	Spot Bond		8.73000	101.88226		8.73000	101.81013			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	101.36913		0.00000	101.35025			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	101.43159		0.00000	101.41190			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.27000	98.05475		9.34500	97.72681			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	101.54142		0.00000	101.52029			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	101.51773		0.00000	101.49692			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	101.73082		0.00000	101.70722			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	101.72222		0.00000	101.69872			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	102.40138		0.00000	102.36894			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	102.40997		0.00000	102.37741			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	101.44378		0.00000	101.42418			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	7.06651		101.06155	7.04885			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	101.36913		0.00000	101.35025			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	110.15392		0.00000	110.14084			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	101.56294		0.00000	101.54154			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	101.64905		0.00000	101.62651			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	102.56020		0.00000	102.52565			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	101.81664		0.00000	101.79801			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	101.41137		0.00000	101.39219			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	101.43298		0.00000	101.41352			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	101.41137		0.00000	101.39219			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	101.43298		0.00000	101.41352			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	101.44378		0.00000	101.42418			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A8	On 18/07/2016	Spot Bond	0.00000	101.39840		0.00000	101.37939			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	101.43298		0.00000	101.41352			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.55181		0.00000	101.53083			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.55181		0.00000	101.53083			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.55181		0.00000	101.53083			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.72463		0.00000	101.70142			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.76782		0.00000	101.74406			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.71383		0.00000	101.69076			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	102.57734		0.00000	102.54312			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	102.63128		0.00000	102.59636			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	102.60970		0.00000	102.57506			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.47500	108.67223		8.53500	108.58638			0.00	0	990,000,000.00
TL20	On 22/02/2020	Spot Bond	8.20500	90.74004		8.30500	90.29889			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.46500	106.10674		8.54000	105.85066			0.00	0	6,680,000,000.00
TN20	On 17/09/2020	Spot Bond	9.35500	106.08826		9.46000	105.54666		13,160,497,062,500.00		1,406,787,500	17,292,907,500.00
TN23	On 06/11/2023	Spot Bond	9.46000	112.89732		9.57500	112.11811			0.00	0	10,640,000,000.00
TN25	On 19/08/2025	Spot Bond	9.59000	100.64922		9.71000	99.81115			0.00	0	14,280,000,000.00
TN27	On 14/11/2027	Spot Bond	9.53500	98.79041		9.65500	97.89750		98,854,112,500.00		10,367,500	7,036,757,500.00
TNF16	On 10/06/2016	Spot Bond	0.00000	101.18085		0.00000	101.16456			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	101.93318		0.00000	101.91344			0.00	13,199,900	2,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	101.05233		0.00000	101.03492			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.98697		0.00000	100.96848			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	101.01340		0.00000	100.99439			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	101.01609		0.00000	100.99702			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ5	On 15/04/2022	Spot Bond	0.00000	101.14637	0.00000	101.12472				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	101.41649	0.00000	101.38949				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.27292	0.00000	100.25640				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.03574	0.00000	100.01797				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.03656	0.00000	100.01838				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.24928	10.00000	100.22155				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.24306	9.75000	100.21603				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.24304	100.00000	10.21574				0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	99.88244	0.00000	99.86774				0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	99.76628	0.00000	99.75168				0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	99.45876	0.00000	99.44372				0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	99.26822	0.00000	99.25359				0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	97.21360	0.00000	97.19776				0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000	99.65974	0.00000	99.64495				0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	96.51261	0.00000	96.49661				0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	96.33379	0.00000	96.31799				0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	99.02817	0.00000	99.01299				0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	98.35610	0.00000	98.34059				0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	95.24265	0.00000	95.22613				0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	97.94306	0.00000	97.92592				0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	94.21168	0.00000	94.19251				0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	97.73170	0.00000	97.71477				0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	94.01216	0.00000	93.99738				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP161	On 05/03/2015	Spot Bond	0.00000	93.84788		0.00000	93.82923			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	97.22979		0.00000	97.21269			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	93.69593		0.00000	93.67760			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	93.47526		0.00000	93.45704			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.25955		100.00000	13.22634			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000	100.59126		100.00000	100.32230			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000	101.28764		0.00000	101.27267			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond	0.00000	101.25770		0.00000	101.24273			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond	0.00000	101.22775		0.00000	101.21278			0.00	0	0.00
TWC03U	On 15/04/2014	Spot Bond	100.00000	98.38275		100.00000	100.98529			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond	0.00000	101.18284		0.00000	101.16786			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond	0.00000	101.15289		0.00000	101.13792			0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond	0.00000	100.80616		0.00000	100.79004			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.82824		0.00000	100.81211			0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000	100.77918		0.00000	100.76295			0.00	0	0.00
TWC046	On 09/04/2014	Spot Bond	0.00000	100.45030		0.00000	100.43422			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000	101.40523		0.00000	101.38810			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000	100.91849		0.00000	100.90012			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	0.00000	101.23674		0.00000	101.22166			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000	100.81849		0.00000	100.80212			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.55500	106.77260		9.66000	106.20633			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	99.77192		0.00000	99.75412			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	99.72675		0.00000	99.70547			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.04537		0.00000	100.02275			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR40	On 10/09/2017	Spot Bond		9.89500	101.56467		9.97000	101.32391			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.22045		0.00000	100.20511			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond		0.00000	100.20742		0.00000	100.19153			0.00	0	22,500,000,000.00
VKE01	On 08/05/2015	Spot Bond		0.00000	101.10777		0.00000	101.08942			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	101.14555		0.00000	101.12654			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	101.14720		0.00000	101.12816			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.22834		0.00000	100.21070			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.23487		0.00000	100.21669			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		7.08500	115.05076		7.14500	114.90317			0.00	0	9,800,000,000.00
WS05	On 01/08/2018	Spot Bond		1.40000	234.18864		1.40000	234.12786			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond		7.02500	105.38607		7.08500	105.30033			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		8.06000	105.82345		8.13500	105.59286			0.00	0	8,980,000,000.00
WSP3	On 28/05/2019	Spot Bond		8.35500	105.91282		8.43000	105.57608			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.65500	104.87882		8.75500	104.38216			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.69500	104.85948		8.80000	104.28114			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond		6.67500	92.26239		6.73500	92.17985			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		6.28000	98.60878		6.33500	98.57990			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.60500	90.55078		6.66500	90.45420			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		6.26000	96.12658		6.31500	96.07724			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.67500	92.24566		6.73500	92.16298			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond		7.74500	65.97666		7.82000	65.70281			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	34.59159		100.00000	34.52596			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond		100.00000	18.30976		100.00000	18.27502			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for j-Bonds :										47,849,588,301,460,500.00	10,421,458,000	'30 178 198 000.00
Grand Total:										47,849,590,149,127,900.00	10,421,608,929	'30 181 804 095.00