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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 02/05/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R		On 06/05/2014	Any day expiry		10.47390	10.47390	10.53440	10.53440		8.53	0.00	0	0.00
\$ / R	10.54	Call	On 06/05/2014	Any day expiry	18.45950	0.01846	51.07300	0.05107	18.460	9.98	0.00	0	1,500.00
\$ / R	10.87	Call	On 06/05/2014	Any day expiry	0.59230	0.00059	2.82980	0.00283	0.592	15.29	0.00	0	1,500.00
\$ / R		On 12/05/2014	Any day expiry		10.48090	10.48090	10.54170	10.54170		8.77	0.00	0	0.00
\$ / R	10.55	Call	On 12/05/2014	Any day expiry	37.54930	0.03755	72.25560	0.07226	37.549	9.57	0.00	0	9,000.00
\$ / R	10.87	Call	On 12/05/2014	Any day expiry	2.95690	0.00296	8.92010	0.00892	2.957	12.14	0.00	0	9,000.00
\$ / R		On 13/05/2014	Any day expiry		10.48230	10.48230	10.54290	10.54290		8.95	0.00	0	0.00
\$ / R	10.10	Call	On 13/05/2014	Any day expiry	385.41500	0.38541	446.95790	0.44696	385.415	11.95	0.00	0	1,000.00
\$ / R	10.40	Call	On 13/05/2014	Any day expiry	116.78400	0.11678	176.70910	0.17671	116.784	9.38	0.00	0	1,000.00
\$ / R	10.90	Call	On 13/05/2014	Any day expiry	2.99920	0.00300	8.59040	0.00859	2.999	12.28	0.00	0	1,500.00
\$ / R		On 26/05/2014	Any day expiry		10.50430	10.50430	10.56550	10.56550		9.45	0.00	0	10,150.00
\$ / R		On 27/05/2014	Any day expiry		10.50600	10.50600	10.56730	10.56730		9.50	0.00	0	0.00
\$ / R	8.30	Put	On 27/05/2014	Any day expiry	0.00170	0.00000	0.00100	0.00000	0.002	21.59	0.00	0	5,500.00
\$ / R	10.14	Call	On 27/05/2014	Any day expiry	378.04330	0.37804	439.52200	0.43952	378.043	10.25	0.00	0	5,500.00
\$ / R		On 28/05/2014	Any day expiry		10.50780	10.50780	10.56900	10.56900		9.55	0.00	0	0.00
\$ / R	10.80	Put	On 28/05/2014	Any day expiry	323.87770	0.32388	282.48110	0.28248	323.878	11.30	0.00	0	500.00
\$ / R	12.20	Call	On 28/05/2014	Any day expiry	0.21800	0.00022	0.30470	0.00030	0.218	18.67	0.00	0	500.00
\$ / R		On 13/06/2014	Foreign Exchange Future		10.53530	10.53530	10.59670	10.59670		10.07	358,611,076.70	34,039	860,070.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.02910	0.00003	0.06270	0.00006	0.029	16.62	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	0.05700	0.00006	0.10880	0.00011	0.057	16.08	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	0.06270	0.00006	0.11780	0.00012	0.063	16.00	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	3.53210	0.00353	4.35800	0.00436	3.532	11.52	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	3.91630	0.00392	4.79640	0.00480	3.916	11.32	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	7.82230	0.00782	9.05540	0.00906	7.822	10.06	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	8.78020	0.00878	10.05760	0.01006	8.780	9.86	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	9.42600	0.00943	10.41870	0.01042	9.426	9.86	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.02	Put	10.11740	0.01012	10.79490	0.01079	10.117	9.87	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	20.86710	0.02087	19.83700	0.01984	20.867	9.91	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	23.55860	0.02356	22.31350	0.02231	23.559	9.92	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	161.70350	0.16170	211.50250	0.21150	161.704	10.07	0.00	0	15,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	126.40350	0.12640	114.80250	0.11480	126.404	10.07	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	166.89420	0.16689	146.91470	0.14691	166.894	10.43	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	205.64440	0.20564	180.04020	0.18004	205.644	10.73	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	219.31470	0.21931	192.42400	0.19242	219.315	10.83	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.67	Put	233.33370	0.23333	205.17680	0.20518	233.334	10.93	0.00	0	100.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.75	Put	292.60340	0.29260	259.60110	0.25960	292.603	11.34	0.00	0	201.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	414.88930	0.41489	374.08070	0.37408	414.889	12.10	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	43.43910	0.04344	61.83920	0.06184	43.439	12.35	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.96	Call	42.20920	0.04221	60.19650	0.06020	42.209	12.40	0.00	0	3,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	37.65440	0.03765	54.06650	0.05407	37.654	12.60	0.00	0	20,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	502.35440	0.50235	457.36650	0.45737	502.354	12.60	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Call	36.60060	0.03660	52.63950	0.05264	36.601	12.66	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Put	511.30060	0.51130	465.93950	0.46594	511.301	12.66	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	35.57960	0.03558	51.25220	0.05125	35.580	12.71	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	28.55480	0.02855	41.45820	0.04146	28.555	13.13	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	27.06740	0.02707	39.33740	0.03934	27.067	13.23	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	26.35670	0.02636	38.32180	0.03832	26.357	13.29	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	23.11010	0.02311	33.73450	0.03373	23.110	13.55	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	21.94200	0.02194	32.09470	0.03209	21.942	13.66	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	10.63170	0.01063	15.84700	0.01585	10.632	15.27	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	975.33170	0.97533	919.14700	0.91915	975.332	15.27	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	8.08160	0.00808	12.76030	0.01276	8.082	15.65	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	2.16600	0.00217	3.88610	0.00389	2.166	16.53	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,466.86600	1.46687	1,407.18610	1.40719	1,466.866	16.53	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	1.83780	0.00184	3.32410	0.00332	1.838	16.64	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	0.98790	0.00099	1.83570	0.00184	0.988	17.06	0.00	0	15,489.00
\$ / R	On 18/06/2014	Any day expiry			10.54390	10.54390	10.60530	10.60530		10.35	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.55940	10.55940	10.62080	10.62080		10.58	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.10460	0.00010	0.15420	0.00015	0.105	18.89	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	94.45390	0.09445	122.31180	0.12231	94.454	11.86	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.56460	10.56460	10.62600	10.62600		10.56	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	340.35820	0.34036	308.25730	0.30826	340.358	11.74	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	2.17430	0.00217	3.85650	0.00386	2.174	16.69	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			10.61310	10.61310	10.67510	10.67510		11.33	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.51560	0.00052	0.63940	0.00064	0.516	17.65	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	165.01290	0.16501	198.84960	0.19885	165.013	12.23	0.00	0	4,700.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 29/07/2014	Any day expiry		10.61490	10.61490	10.67680	10.67680		11.36	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	358.43440	0.35843		331.30840	0.33131	358.434	12.17	0.00	0	500.00
\$ / R	12.62	Call	Any day expiry	14.99110	0.01499		19.13810	0.01914	14.991	19.38	0.00	0	500.00
\$ / R		On 22/08/2014	Any day expiry		10.65900	10.65900	10.72150	10.72150		12.07	0.00	0	0.00
\$ / R	10.33	Put	Any day expiry	135.39700	0.13540		127.12300	0.12712	135.397	11.58	0.00	0	19,547.00
\$ / R	12.07	Call	Any day expiry	50.06170	0.05006		59.66650	0.05967	50.062	17.33	0.00	0	19,547.00
\$ / R		On 27/08/2014	Any day expiry		10.66840	10.66840	10.73100	10.73100		12.13	0.00	0	1,329.00
\$ / R	10.80	Put	Any day expiry	377.27860	0.37728		351.76180	0.35176	377.279	12.67	0.00	0	500.00
\$ / R	12.83	Call	Any day expiry	28.85900	0.02886		33.66520	0.03367	28.859	20.02	0.00	0	500.00
\$ / R		On 28/08/2014	Any day expiry		10.67030	10.67030	10.73300	10.73300		12.14	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	1.67380	0.00167		1.89110	0.00189	1.674	17.43	0.00	0	5,000.00
\$ / R	10.96	Call	Any day expiry	200.25580	0.20026		231.99920	0.23200	200.256	13.24	0.00	0	5,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.70420	10.70420	10.76720	10.76720		12.51	10,971,805.00	1,025	49,447.00
\$ / R	8.80	Put	Foreign Exchange Future	6.10550	0.00611		6.60980	0.00661	6.105	15.38	0.00	0	920.00
\$ / R	8.88	Put	Foreign Exchange Future	6.99600	0.00700		7.54740	0.00755	6.996	15.07	0.00	0	26,804.00
\$ / R	8.90	Put	Foreign Exchange Future	7.23920	0.00724		7.80250	0.00780	7.239	14.99	0.00	0	15,296.00
\$ / R	9.00	Put	Foreign Exchange Future	8.59370	0.00859		9.21920	0.00922	8.594	14.61	0.00	0	35,000.00
\$ / R	9.78	Put	Foreign Exchange Future	38.73390	0.03873		37.96630	0.03797	38.734	11.95	0.00	0	920.00
\$ / R	10.00	Put	Foreign Exchange Future	67.35150	0.06735		65.43120	0.06543	67.351	11.71	0.00	0	35,000.00
\$ / R	10.19	Put	Foreign Exchange Future	106.62720	0.10663		100.61610	0.10062	106.627	11.61	300,048.94	2,814	6,220.00
\$ / R	10.21	Put	Foreign Exchange Future	112.53260	0.11253		105.61640	0.10562	112.533	11.64	0.00	0	15,296.00
\$ / R	10.23	Put	Foreign Exchange Future	118.64720	0.11865		111.31470	0.11131	118.647	11.68	0.00	0	23,934.00
\$ / R	10.38	Put	Foreign Exchange Future	171.29960	0.17130		160.48630	0.16049	171.300	11.94	0.00	0	250.00
\$ / R	10.40	Call	Foreign Exchange Future	483.43540	0.48344		535.11400	0.53511	483.435	11.98	0.00	0	2,000.00
\$ / R	10.50	Put	Foreign Exchange Future	222.15240	0.22215		208.15150	0.20815	222.152	12.15	0.00	0	10,000.00
\$ / R	10.55	Put	Foreign Exchange Future	245.61690	0.24562		230.20540	0.23021	245.617	12.24	0.00	0	10,000.00
\$ / R	11.47	Call	Foreign Exchange Future	134.82630	0.13483		0.00000	0.00000	134.826	15.14	831,069.31	6,164	3,350.00
\$ / R	11.51	Call	Foreign Exchange Future	129.31000	0.12931		148.33210	0.14833	129.310	15.28	0.00	0	250.00
\$ / R	12.00	Call	Foreign Exchange Future	80.04210	0.08004		92.11690	0.09212	80.042	16.97	0.00	0	42,500.00
\$ / R	12.27	Call	Foreign Exchange Future	63.11920	0.06312		72.57920	0.07258	63.119	17.88	0.00	0	10,000.00
\$ / R	12.35	Call	Foreign Exchange Future	59.07390	0.05907		67.88970	0.06789	59.074	18.15	0.00	0	23,934.00
\$ / R	12.39	Call	Foreign Exchange Future	57.18840	0.05719		65.70290	0.06570	57.188	18.29	0.00	0	2,870.00
\$ / R	12.44	Call	Foreign Exchange Future	54.95370	0.05495		63.10620	0.06311	54.954	18.45	0.00	0	15,296.00
\$ / R	12.75	Call	Foreign Exchange Future	43.60180	0.04360		49.89020	0.04989	43.602	19.50	0.00	0	10,000.00
\$ / R		On 26/09/2014	Any day expiry		10.72490	10.72490	10.78820	10.78820		12.64	0.00	0	669.00
\$ / R	10.80	Put	Any day expiry	391.86060	0.39186		366.43020	0.36643	391.861	12.96	0.00	0	500.00
\$ / R	13.10	Call	Any day expiry	46.61000	0.04661		49.91210	0.04991	46.610	21.05	0.00	0	500.00
\$ / R		On 29/09/2014	Any day expiry		10.73060	10.73060	10.79390	10.79390		12.63	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	3.47200	0.00347		3.76090	0.00376	3.472	17.19	0.00	0	5,000.00
\$ / R	10.96	Call	Any day expiry	270.04130	0.27004		303.41890	0.30342	270.041	13.47	0.00	0	5,000.00
\$ / R		On 29/10/2014	Any day expiry		10.78710	10.78710	10.85100	10.85100		13.11	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	5.00860	0.00501		5.07160	0.00507	5.009	16.75	0.00	0	5,000.00
\$ / R	10.80	Put	Any day expiry	402.62410	0.40262		379.53420	0.37953	402.624	13.11	0.00	0	500.00
\$ / R	11.25	Call	Any day expiry	253.26380	0.25326		280.86390	0.28086	253.264	14.49	0.00	0	5,000.00
\$ / R	13.33	Call	Any day expiry	67.90450	0.06790		72.67900	0.07268	67.904	21.65	0.00	0	500.00
\$ / R		On 04/11/2014	Any day expiry		10.79840	10.79840	10.86240	10.86240		13.12	0.00	0	0.00
\$ / R	10.16	Put	Any day expiry	127.18810	0.12719		122.46120	0.12246	127.188	12.07	0.00	0	3,882.00
\$ / R	11.91	Call	Any day expiry	152.27930	0.15228		168.71950	0.16872	152.279	16.53	0.00	0	3,882.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 25/11/2014	Any day expiry		10.84000	10.84000	10.90420	10.90420		13.38	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	411.45100	0.41145	389.72840	0.38973	411.451	13.27	0.00	0	500.00	
\$ / R	13.61	Call	Any day expiry	86.68040	0.08668	89.95580	0.08996	86.680	22.60	0.00	0	500.00	
\$ / R		On 28/11/2014	Any day expiry		10.84590	10.84590	10.91010	10.91010		13.40	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	6.30940	0.00631	6.61870	0.00662	6.309	16.29	0.00	0	5,000.00	
\$ / R	11.25	Call	Any day expiry	310.19580	0.31020	340.69430	0.34069	310.196	14.54	0.00	0	5,000.00	
\$ / R		On 11/12/2014	Any day expiry		10.87180	10.87180	10.93600	10.93600		15.68	0.00	0	500.00
\$ / R		On 12/12/2014	Foreign Exchange Future		10.87370	10.87370	10.93800	10.93800		13.46	35,850,588.90	3,297	37,180.00
\$ / R	9.09	Put	Foreign Exchange Future	21.92460	0.02192	22.23920	0.02224	21.925	13.82	0.00	0	1,402.00	
\$ / R	9.44	Put	Foreign Exchange Future	41.09230	0.04109	41.17330	0.04117	41.092	13.19	0.00	0	13,326.00	
\$ / R	9.78	Put	Foreign Exchange Future	73.72710	0.07373	72.32000	0.07232	73.727	12.61	0.00	0	41,000.00	
\$ / R	9.88	Put	Foreign Exchange Future	89.21730	0.08922	86.79170	0.08679	89.217	12.56	0.00	0	79,241.00	
\$ / R	10.00	Put	Foreign Exchange Future	111.06180	0.11106	107.81240	0.10781	111.062	12.50	0.00	0	17,500.00	
\$ / R	10.38	Put	Foreign Exchange Future	213.93830	0.21394	202.78840	0.20279	213.938	12.50	0.00	0	500.00	
\$ / R	10.50	Put	Foreign Exchange Future	264.44820	0.26445	250.73490	0.25073	264.448	12.74	0.00	0	10,000.00	
\$ / R	10.55	Put	Foreign Exchange Future	287.26330	0.28726	272.43400	0.27243	287.263	12.85	0.00	0	900.00	
\$ / R	10.70	Put	Foreign Exchange Future	361.75480	0.36175	343.47740	0.34348	361.755	13.15	0.00	0	1,902.00	
\$ / R	10.82	Put	Foreign Exchange Future	427.62350	0.42762	406.51950	0.40652	427.623	13.40	0.00	0	41,000.00	
\$ / R	10.93	Put	Foreign Exchange Future	494.49800	0.49450	469.57310	0.46957	494.498	13.68	0.00	0	79,241.00	
\$ / R	11.00	Put	Foreign Exchange Future	539.66580	0.53967	513.01730	0.51302	539.666	13.87	0.00	0	42,500.00	
\$ / R	11.10	Put	Foreign Exchange Future	606.90600	0.60691	577.84920	0.57785	606.906	14.14	0.00	0	4,955.00	
\$ / R	11.20	Put	Foreign Exchange Future	677.10820	0.67711	645.73050	0.64573	677.108	14.42	0.00	0	250.00	
\$ / R	11.50	Call	Foreign Exchange Future	277.09570	0.27710	303.56820	0.30357	277.096	15.25	0.00	0	10,000.00	
\$ / R	12.01	Call	Foreign Exchange Future	192.32360	0.19232	211.17530	0.21118	192.324	16.69	0.00	0	500.00	
\$ / R	12.29	Call	Foreign Exchange Future	159.62290	0.15962	175.17430	0.17517	159.623	17.44	0.00	0	1,402.00	
\$ / R	13.00	Call	Foreign Exchange Future	105.66470	0.10566	115.35350	0.11535	105.665	19.36	0.00	0	47,455.00	
\$ / R	13.06	Call	Foreign Exchange Future	104.86330	0.10486	111.76050	0.11176	104.863	19.65	0.00	0	7,471.00	
\$ / R	13.24	Call	Foreign Exchange Future	102.94950	0.10295	107.62750	0.10763	102.950	20.54	0.00	0	41,000.00	
\$ / R	13.26	Call	Foreign Exchange Future	102.77420	0.10277	107.39730	0.10740	102.774	20.64	0.00	0	79,241.00	
\$ / R	14.84	Call	Foreign Exchange Future	56.82980	0.05683	61.02020	0.06102	56.830	24.78	0.00	0	900.00	
\$ / R		On 15/12/2014	Any day expiry		10.87970	10.87970	10.94400	10.94400		13.58	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	416.65360	0.41665	395.91670	0.39592	416.654	13.36	0.00	0	500.00	
\$ / R	13.80	Call	Any day expiry	98.39800	0.09840	106.21840	0.10622	98.398	22.99	0.00	0	500.00	
\$ / R		On 23/12/2014	Any day expiry		10.89560	10.89560	10.95990	10.95990		13.59	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	7.62390	0.00762	7.81510	0.00782	7.624	16.05	0.00	0	5,000.00	
\$ / R	11.20	Call	Any day expiry	371.12170	0.37112	404.96580	0.40497	371.122	14.40	0.00	0	5,000.00	
\$ / R		On 28/01/2015	Any day expiry		10.96720	10.96720	11.03150	11.03150		13.67	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	9.66180	0.00966	10.75970	0.01076	9.662	15.79	0.00	0	5,000.00	
\$ / R	10.80	Put	Any day expiry	424.46820	0.42447	405.84310	0.40584	424.468	13.47	0.00	0	300.00	
\$ / R	11.20	Call	Any day expiry	440.50680	0.44051	476.86340	0.47686	440.507	14.42	0.00	0	5,000.00	
\$ / R	14.27	Call	Any day expiry	125.00390	0.12500	139.69690	0.13970	125.004	24.04	0.00	0	300.00	
\$ / R		On 25/02/2015	Any day expiry		11.02480	11.02480	11.08960	11.08960		13.91	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	430.84310	0.43084	413.65130	0.41365	430.843	13.61	0.00	0	300.00	
\$ / R	14.50	Call	Any day expiry	135.48690	0.13549	146.42000	0.14642	135.487	24.02	0.00	0	300.00	
\$ / R		On 16/03/2015	Foreign Exchange Future		11.06460	11.06460	11.12970	11.12970		14.20	0.00	0	550.00
\$ / R	10.10	Put	Foreign Exchange Future	164.75450	0.16475	160.87310	0.16087	164.755	12.90	0.00	0	46,165.00	
\$ / R	10.90	Put	Foreign Exchange Future	488.44000	0.48844	470.03590	0.47004	488.440	13.87	0.00	0	46,165.00	
\$ / R	14.20	Call	Foreign Exchange Future	170.91950	0.17092	178.92470	0.17892	170.920	23.36	0.00	0	46,165.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest		
\$ / R			On 27/03/2015	Any day expiry			11.08760	11.08760		11.15290	11.15290	14.14	0.00	0	0.00
\$ / R	10.80	Put	On 27/03/2015	Any day expiry	436.70610	0.43671	419.90880	0.41991	436.706	13.74	0.00	0	300.00		
\$ / R	14.85	Call	On 27/03/2015	Any day expiry	133.03690	0.13304	150.34780	0.15035	133.037	23.78	0.00	0	300.00		
\$ / R			On 28/04/2015	Any day expiry	11.15450	11.15450	11.22040	11.22040		14.42	0.00	0	0.00		
\$ / R	10.80	Put	On 28/04/2015	Any day expiry	439.68470	0.43968	424.71330	0.42471	439.685	13.80	0.00	0	300.00		
\$ / R	15.15	Call	On 28/04/2015	Any day expiry	142.34190	0.14234	151.56810	0.15157	142.342	23.84	0.00	0	300.00		
\$ / R			On 27/05/2015	Any day expiry	11.22130	11.22130	11.28780	11.28780		14.62	0.00	0	0.00		
\$ / R	10.80	Put	On 27/05/2015	Any day expiry	442.24610	0.44225	430.44460	0.43044	442.246	13.90	0.00	0	300.00		
\$ / R	15.48	Call	On 27/05/2015	Any day expiry	137.47220	0.13747	149.18780	0.14919	137.472	23.49	0.00	0	300.00		
\$ / R			On 12/06/2015	Foreign Exchange Future	11.26650	11.26650	11.33320	11.33320		14.85	0.00	0	0.00		
\$ / R			On 26/06/2015	Any day expiry	11.29260	11.29260	11.35950	11.35950		14.80	0.00	0	0.00		
\$ / R	10.80	Put	On 26/06/2015	Any day expiry	443.57650	0.44358	433.64850	0.43365	443.577	14.00	0.00	0	300.00		
\$ / R	15.88	Call	On 26/06/2015	Any day expiry	130.56070	0.13056	148.52560	0.14853	130.561	23.23	0.00	0	300.00		
\$ / R			On 29/07/2015	Any day expiry	11.37120	11.37120	11.43850	11.43850		15.05	0.00	0	0.00		
\$ / R	10.80	Put	On 29/07/2015	Any day expiry	442.55760	0.44256	437.02380	0.43702	442.558	14.04	0.00	0	300.00		
\$ / R	16.15	Call	On 29/07/2015	Any day expiry	140.77310	0.14077	153.95270	0.15395	140.773	23.23	0.00	0	300.00		
\$ / R			On 27/08/2015	Any day expiry	11.44020	11.44020	11.50790	11.50790		15.25	0.00	0	0.00		
\$ / R	10.80	Put	On 27/08/2015	Any day expiry	443.30580	0.44331	442.54750	0.44255	443.306	14.11	0.00	0	300.00		
\$ / R	16.50	Call	On 27/08/2015	Any day expiry	136.81930	0.13682	154.26440	0.15426	136.819	23.01	0.00	0	300.00		
\$ / R			On 28/09/2015	Any day expiry	11.51630	11.51630	11.58440	11.58440		15.36	0.00	0	0.00		
\$ / R	10.80	Put	On 28/09/2015	Any day expiry	444.12360	0.44412	445.75160	0.44575	444.124	14.19	0.00	0	300.00		
\$ / R	16.80	Call	On 28/09/2015	Any day expiry	142.28470	0.14228	156.65050	0.15665	142.285	22.96	0.00	0	300.00		
\$ / R			On 28/10/2015	Any day expiry	11.58770	11.58770	11.65620	11.65620		15.46	0.00	0	0.00		
\$ / R	10.80	Put	On 28/10/2015	Any day expiry	444.69350	0.44469	447.98000	0.44798	444.693	14.25	0.00	0	300.00		
\$ / R	16.98	Call	On 28/10/2015	Any day expiry	150.38040	0.15038	171.80080	0.17180	150.380	22.78	0.00	0	300.00		
\$ / R			On 25/11/2015	Any day expiry	11.65430	11.65430	11.72320	11.72320		15.62	0.00	0	0.00		
\$ / R	10.80	Put	On 25/11/2015	Any day expiry	443.78390	0.44378	449.33530	0.44934	443.784	14.28	0.00	0	300.00		
\$ / R	17.45	Call	On 25/11/2015	Any day expiry	144.61530	0.14462	157.88420	0.15788	144.615	22.84	0.00	0	300.00		
\$ / R			On 21/12/2015	Any day expiry	11.71620	11.71620	11.78540	11.78540		15.76	0.00	0	0.00		
\$ / R	10.80	Put	On 21/12/2015	Any day expiry	442.66470	0.44266	449.95790	0.44996	442.665	14.30	0.00	0	300.00		
\$ / R	17.87	Call	On 21/12/2015	Any day expiry	135.92030	0.13592	156.41970	0.15642	135.920	22.70	0.00	0	300.00		
\$ / R MAXI			On 05/05/2014	Any day expiry	10.47390	10.47390	10.53320	10.53320		8.16	0.00	0	0.00		
\$ / R MAXI			On 06/05/2014	Any day expiry	10.47390	10.47390	10.53440	10.53440		8.53	0.00	0	0.00		
\$ / R MAXI	10.57	Put	On 06/05/2014	Any day expiry	10,915.32570	0.10915	7,602.51620	0.07603	10,915.326	10.47	0.00	0	50.00		
\$ / R MAXI			On 13/06/2014	Foreign Exchange Future	10.53530	10.53530	10.59670	10.59670		10.07	158,029.50	15	1,399.00		
\$ / R MAXI	10.93	Put	On 13/06/2014	Foreign Exchange Future	44,071.47880	0.44071	39,856.70640	0.39857	44,071.479	12.25	0.00	0	250.00		
\$ / R MAXI			On 15/09/2014	Foreign Exchange Future	10.70420	10.70420	10.76720	10.76720		12.51	53,521.00	5	98.00		
\$ / R MAXI			On 12/12/2014	Foreign Exchange Future	10.87370	10.87370	10.93800	10.93800		13.46	0.00	0	31.00		
£ / R			On 13/06/2014	Foreign Exchange Future	17.76990	17.76990	17.87730	17.87730		9.84	19,600,199.70	1,103	35,854.00		
£ / R	15.00	Put	On 13/06/2014	Foreign Exchange Future	0.36360	0.00036	0.39040	0.00039	0.364	16.70	0.00	0	1,123.00		
£ / R	16.50	Put	On 13/06/2014	Foreign Exchange Future	9.94690	0.00995	10.82530	0.01083	9.947	12.12	0.00	0	1,123.00		
£ / R	16.65	Put	On 13/06/2014	Foreign Exchange Future	12.82320	0.01282	13.62940	0.01363	12.823	11.43	0.00	0	18,000.00		
£ / R	16.79	Put	On 13/06/2014	Foreign Exchange Future	16.48750	0.01649	17.10390	0.01710	16.488	10.78	0.00	0	6,000.00		
£ / R	16.88	Put	On 13/06/2014	Foreign Exchange Future	20.47400	0.02047	19.92360	0.01992	20.474	10.49	0.00	0	50.00		
£ / R	17.20	Put	On 13/06/2014	Foreign Exchange Future	56.96320	0.05696	49.42250	0.04942	56.963	10.25	0.00	0	7,500.00		
£ / R	17.55	Call	On 13/06/2014	Foreign Exchange Future	364.66080	0.36466	452.99960	0.45300	364.661	9.99	0.00	0	1,000.00		

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	312.86860	0.31287	269.54910	0.26955	312.869	10.04	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.31	Call	73.07340	0.07307	114.70370	0.11470	73.073	10.57	0.00	0	3,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	732.08730	0.73209	659.57250	0.65957	732.087	10.75	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	8.91570	0.00892	14.00170	0.01400	8.916	14.45	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	6.09360	0.00609	9.76350	0.00976	6.094	15.13	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.04110	18.04110	18.15130	18.15130		12.03	0.00	0	7,151.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.31110	18.31110	18.42370	18.42370		13.38	0.00	0	7,010.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	882.93220	0.88293	826.56620	0.82657	882.932	13.65	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.44260	18.44260	18.55570	18.55570		14.07	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	756.79450	0.75679	704.50720	0.70451	756.794	13.84	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	917.66650	0.91767	859.42920	0.85943	917.666	14.14	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	998.69310	0.99869	937.49500	0.93749	998.693	14.30	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	289.24780	0.28925	314.67860	0.31468	289.248	17.15	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	220.20340	0.22020	241.31690	0.24132	220.203	17.79	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	218.43330	0.21843	239.43470	0.23943	218.433	17.81	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.61000	18.61000	18.72420	18.72420		13.94	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10300	0.10300	0.10368	0.10368		12.43	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10471	0.10471	0.10541	0.10541		13.64	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10841	0.10841	0.10913	0.10913		15.49	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.60190	14.60190	14.69000	14.69000		9.83	19,639,555.50	1,345	81,253.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	8.39450	0.00839	9.88760	0.00989	8.395	9.74	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	9.49320	0.00949	11.04830	0.01105	9.493	9.46	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	41.77210	0.04177	35.78040	0.03578	41.772	9.61	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	106.79110	0.10679	92.10860	0.09211	106.791	9.73	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	277.26260	0.27726	348.31330	0.34831	277.263	9.76	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	356.60090	0.35660	311.37150	0.31137	356.601	10.52	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	15.07	Call	63.07470	0.06307	93.94000	0.09394	63.075	11.12	0.00	0	3,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	2.56780	0.00257	5.61020	0.00561	2.568	14.35	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	2.32920	0.00233	5.06390	0.00506	2.329	14.50	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.83400	14.83400	14.92440	14.92440		11.75	2,254,768.00	152	12,265.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	184.74590	0.18475	173.23080	0.17323	184.746	11.16	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	195.22000	0.19522	182.94690	0.18295	195.220	11.19	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	104.32550	0.10433	130.43400	0.13043	104.325	14.90	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.06870	15.06870	15.16080	15.16080		12.70	1,326,045.60	88	6,398.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.33430	15.33430	15.42790	15.42790		13.37	0.00	0	100.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL12	On 08/05/2014	Index Future			483.36900	483.36900	483.40000	483.40000			0.00	0	0.00
AL12	On 07/08/2014	Index Future			490.27700	490.27700	490.32200	490.32200			0.00	0	0.00
AL12	On 06/11/2014	Index Future			497.74900	497.74900	497.79400	497.79400			0.00	0	0.00
AL12	On 05/02/2015	Index Future			505.63200	505.63200	505.67500	505.67500			0.00	0	0.00
AL37	On 08/05/2014	Index Future			413.80800	413.80800	413.84700	413.84700			0.00	0	0.00
AL37	On 07/08/2014	Index Future			419.72300	419.72300	419.77300	419.77300			0.00	0	0.00
AL37	On 06/11/2014	Index Future			426.11900	426.11900	426.17000	426.17000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL7T	On 08/05/2014	Index Future			485.56500		485.56500		485.59900	485.59900			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			492.50500		492.50500		492.55300	492.55300			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			500.01000		500.01000		500.05900	500.05900			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			442.47900		442.47900		442.51400	442.51400			0.00	0	260.00
ALBI	On 07/08/2014	Index Future			448.80300		448.80300		448.85100	448.85100			0.00	0	443.00
ALBI	On 06/11/2014	Index Future			455.64200		455.64200		455.69100	455.69100			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			462.85900		462.85900		462.90500	462.90500			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.72990		9.72990		9.79000	9.79000		8.81	9,729.90	1	9,645.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	2.80360		0.00280		5.90000	0.00590	2.804	8.55	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	131.39650		0.13140		182.45140	0.18245	131.396	8.81	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	1.31080		0.00131		3.83360	0.00383	1.311	11.93	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.82190		9.82190		9.88320	9.88320		11.44	0.00	0	9,480.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.91700		9.91700		9.97850	9.97850		12.41	0.00	0	600.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	185.00920		0.18501		182.56850	0.18257	185.009	12.33	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	329.70830		0.32971		374.13370	0.37413	329.708	12.59	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	141.70360		0.14170		166.69010	0.16669	141.704	13.57	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.02490		10.02490		10.08680	10.08680		12.56	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.60040		9.60040		9.64600	9.64600		8.61	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.73270		9.73270		9.77910	9.77910		11.45	0.00	0	100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			28.56420		28.56420		-54.34270	-54.34270			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			657.85600		657.85600		695.44070	695.44070			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			730.36900		730.36900		769.46360	769.46360			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			83.63790		83.63790		157.23640	157.23640			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			612.74310		612.74310		650.51710	650.51710			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			94.06120		94.06120		102.62260	102.62260			0.00	0	5,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future			11.98430		11.98430		12.03860	12.03860		10.03	0.00	0	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.18630		12.18630		12.24220	12.24220		12.19	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.62200		12.62200		12.68030	12.68030		13.75	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.68160		1.68160		1.69180	1.69180		10.05	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.70330		1.70330		1.71390	1.71390		12.32	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			119.89675		119.89675		119.83337	119.83337			0.00	0	0.00
EL28	On 07/08/2014	Bond Future			121.62501		121.62501		121.56389	121.56389			0.00	0	0.00
EL28	On 06/11/2014	Bond Future			122.01137		122.01137		121.94939	121.94939			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		9.68087	82.27529		9.69826	82.14699			0.00	0	6,220.00
ES33	On 07/08/2014	Bond Future		9.78628	83.45095		9.80393	83.32306			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future		9.88690	80.93748		9.90513	80.80762			0.00	0	0.00
ES33	On 05/02/2015	Bond Future		9.98667	82.22048		10.00559	82.08796			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		441.32800	441.32800		441.36600	441.36600			423,674,880.00	96	261.00
GOVI	On 07/08/2014	GOVI		447.63600	447.63600		447.68600	447.68600			429,730,560.00	96	278.00
GOVI	On 06/11/2014	GOVI		454.45800	454.45800		454.50900	454.50900			0.00	0	0.00
GOVI	On 05/02/2015	GOVI		461.65600	461.65600		461.70400	461.70400			0.00	0	0.00
I2025	On 08/05/2014	Bond Future		114.76855	114.76855		114.70989	114.70989			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		115.29296	115.29296		115.23651	115.23651			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		117.06384	117.06384		117.00652	117.00652			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 08/05/2014	Bond Future		117.30518	117.30518		117.02742	117.02742			0.00	0	19.00
I2038	On 07/08/2014	Bond Future		117.72486	117.72486		117.44625	117.44625			0.00	0	334.00
I2038	On 06/11/2014	Bond Future		119.53314	119.53314		119.25025	119.25025			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 08/05/2014	Bond Future		116.35336	116.35336		114.73432	114.73432			0.00	0	0.00
I2046	On 07/08/2014	Bond Future		118.03029	118.03029		116.39136	116.39136			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future		118.49741	118.49741		116.83323	116.83323			0.00	0	0.00
I2050	On 08/05/2014	Bond Future		124.75141	124.75141		124.68498	124.68498			0.00	0	400.00
I2050	On 07/08/2014	Bond Future		125.13830	125.13830		125.07404	125.07404			0.00	0	1,300.00
I2050	On 06/11/2014	Bond Future		127.06030	127.06030		126.99512	126.99512			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		208.93300	208.93300		208.99700	208.99700			668,585,600.00	320	153.00
IGOV	On 07/08/2014	Index Future		211.94600	211.94600		212.01600	212.01600			678,227,200.00	320	1,199.00
IGOV	On 06/11/2014	Index Future		215.20100	215.20100		215.27300	215.27300			0.00	0	0.00
IGOV	On 05/02/2015	Index Future		218.63500	218.63500		218.70600	218.70600			0.00	0	0.00
ILBI	On 08/05/2014	Index Future		566.92100	566.92100		567.09500	567.09500			0.00	0	0.00
ILBI	On 07/08/2014	Index Future		575.06000	575.06000		575.23900	575.23900			0.00	0	210.00
ILBI	On 06/11/2014	Index Future		583.92100	583.92100		584.10800	584.10800			0.00	0	0.00
IR CANDO ICAA	On 08/05/2014	Can-Do Interest Rate		140.33034	140.33034		140.22790	140.22790			0.00	0	635.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	5.82000	94.18000		5.82000	94.18000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	6.04000	93.96000		6.04000	93.96000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	6.12000	93.88000		6.12000	93.88000			0.00	0	800.00
JIBAR FUTURE	On 20/08/2014		Jibar Tradeable Future	6.31000	93.69000		6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.39000	93.61000		6.39000	93.61000			0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.52000	93.48000		6.52000	93.48000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.74000	93.26000		6.74000	93.26000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	7.01000	92.99000		7.01000	92.99000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.22000	92.78000		7.22000	92.78000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.41000	92.59000		7.41000	92.59000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.58000	92.42000		7.58000	92.42000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.76000	92.24000		7.76000	92.24000			0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	9.09500	9.09500		9.08530	9.08530		7.28	0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.17880	9.17880		9.16610	9.16610		9.26	0.00	0	0.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.38600	1.38600		1.38630	1.38630			0.00	0	675.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.38580	1.38580		1.38610	1.38610			0.00	0	125.00
R / ¥EN	On 13/06/2014		Foreign Exchange Future	9.76710	9.76710	0.10236	9.70460	9.70460		12.85	0.00	0	0.00
R157	On 08/05/2014		Bond Future	6.76707	110.62673		6.78714	110.59987		1.47	583,777,254.21	5,277	10,000.00
R157	On 07/08/2014		Bond Future	7.00080	112.20758		7.02313	112.18329		1.34	0.00	0	21,348.00
R157	On 06/11/2014		Bond Future	7.26920	107.10427		7.29857	107.07963		1.19	0.00	0	0.00
R157	On 05/02/2015		Bond Future	7.67938	108.80270		7.72344	108.77684		1.00	0.00	0	0.00
R157	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 08/05/2014		Bond Future	8.42029	120.07402		8.43746	119.92786		10.69	991,090,961.08	8,254	39,132.00
R186	On 08/05/2014	7.50	Call	0.00000	0.00000		0.00000	0.00000	0.000	10.32	0.00	0	1,933.00
R186	On 08/05/2014	8.25	Call	167.48000	0.16748		208.48000	0.20848	167.480	10.60	0.00	0	10,000.00
R186	On 08/05/2014	8.40	Call	571.92000	0.57192		606.74000	0.60674	571.920	10.65	0.00	0	1,000.00
R186	On 08/05/2014	8.50	Call	1,047.69000	1.04769		1,050.01000	1.05001	1,047.690	10.69	0.00	0	900.00
R186	On 08/05/2014	8.50	Put	371.35000	0.37135		519.83000	0.51983	371.350	10.69	0.00	0	1,933.00
R186	On 08/05/2014	8.75	Call	2,794.22000	2.79422		2,689.82000	2.68982	2,794.220	10.84	0.00	0	6,000.00
R186	On 08/05/2014	8.80	Put	17.24000	0.01724		45.47000	0.04547	17.240	10.87	0.00	0	900.00
R186	On 08/05/2014	9.00	Put	0.91000	0.00091		4.72000	0.00472	0.910	10.98	0.00	0	400.00
R186	On 08/05/2014	9.10	Put	0.16000	0.00016		1.25000	0.00125	0.160	11.04	0.00	0	1,500.00
R186	On 08/05/2014	9.25	Put	0.01000	0.00001		0.13000	0.00013	0.010	11.12	0.00	0	10,000.00
R186	On 08/05/2014	9.75	Put	0.00000	0.00000		0.00000	0.00000	0.000	11.26	0.00	0	6,000.00
R186	On 07/08/2014		Bond Future	8.51092	116.49703		8.52834	116.35198		11.78	1,103,459,868.16	9,472	47,283.00
R186	On 07/08/2014	8.70	Put	2,115.54000	2.11554		2,202.68000	2.20268	2,115.540	11.88	0.00	0	1,000.00
R186	On 07/08/2014	8.92	Put	1,469.18000	1.46918		1,540.61000	1.54061	1,469.180	11.99	0.00	0	840.00
R186	On 07/08/2014	9.20	Put	884.98000	0.88498		937.49000	0.93749	884.980	12.13	0.00	0	2,100.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 06/11/2014	Bond Future		8.59193	118.27278		8.60999	118.12555		11.68	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	2,070.26000	2.07026	2,134.67000	2.13467	2,070.260	11.89	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future		8.66886	114.85119		8.68770	114.70080		12.07	0.00	0	0.00
R186	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 08/05/2014	Bond Future		282.69017	282.69017		282.11054	282.11054			0.00	0	668.00
R197	On 07/08/2014	Bond Future		280.94264	280.94264		280.36187	280.36187			0.00	0	1,244.00
R197	On 06/11/2014	Bond Future		285.25751	285.25751		284.66796	284.66796			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		6.30655	104.85945		6.32871	104.84625		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future		6.63531	101.94719		6.66508	101.93656		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 08/05/2014	Bond Future		224.22931	224.22931		224.44280	224.44280		10.29	0.00	0	6,049.00
R202	On 07/08/2014	Bond Future		224.36879	224.36879		224.59124	224.59124		10.28	0.00	0	44,590.00
R202	On 06/11/2014	Bond Future		227.81446	227.81446		228.04071	228.04071			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		8.29565	98.17903		8.31798	98.04455		9.35	66,958,098.46	682	11,046.00
R2023	On 07/08/2014	Bond Future		8.39590	99.58197		8.41872	99.44822		9.92	65,923,264.14	662	4,343.00
R2023	On 06/11/2014	Bond Future		8.48971	97.17855		8.51350	97.04282		10.07	0.00	0	0.00
R2023	On 05/02/2015	Bond Future		8.58165	98.71868		8.60664	98.58002		10.12	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 08/05/2014	Bond Future		7.52865	103.40172		7.54722	103.34706		4.17	381,242,141.64	3,687	5,852.00
R203	On 08/05/2014	Bond Future	6.84	Call	0.01000	0.00001	0.06000	0.00006	0.010	4.06	0.00	0	29.00
R203	On 08/05/2014	Bond Future	7.40	Call	80.42000	0.08042	93.81000	0.09381	80.420	4.15	0.00	0	16.00
R203	On 07/08/2014	Bond Future		7.68535	104.87929		7.70462	104.82663		4.09	2,458,580,316.18	23,442	23,406.00
R203	On 07/08/2014	Bond Future	6.84	Call	154.19000	0.15419	151.69000	0.15169	154.190	3.96	0.00	0	46.00
R203	On 06/11/2014	Bond Future		7.83804	102.31377		7.85923	102.26033		3.90	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	271.16000	0.27116	265.33000	0.26533	271.160	3.75	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	341.45000	0.34145	334.14000	0.33414	341.450	3.75	0.00	0	14.00
R203	On 05/02/2015	Bond Future		8.00007	103.93544		8.02393	103.88037		3.63	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	975.21000	0.97521	956.85000	0.95685	975.210	3.58	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		8.92036	94.53230		8.93755	94.39665			0.00	0	1,970.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 07/08/2014	Bond Future			9.01493		91.87563		9.03237	91.74055			0.00	0	4,431.00
R2030	On 06/11/2014	Bond Future			9.09638		93.27665		9.11437	93.13958			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			9.17562		90.74799		9.19430	90.60802			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.09000		96.74255		9.10703	96.58758			753,044,009.20	7,784	4,046.00
R2037	On 07/08/2014	Bond Future			9.17810		93.86701		9.19539	93.71232			365,330,402.92	3,892	9,948.00
R2037	On 06/11/2014	Bond Future			9.25407		95.29854		9.27188	95.14148			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			9.32792		92.55142		9.34635	92.39125			0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.75279		104.07263		7.77601	103.98359		5.48	153,298,983.99	1,473	15,025.00
R204	On 07/08/2014	Bond Future			7.88803		101.52718		7.91211	101.43959		5.75	163,763,341.34	1,613	30,127.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,401.07000		1.40107	1,461.53000	1.46153		1,401.070	5.71	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.01091		103.07465		8.03673	102.98577		5.37	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,620.94000		1.62094	1,674.13000	1.67413		1,620.940	5.37	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			8.13259		100.67303		8.16062	100.58199		5.31	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 08/05/2014	Bond Future			9.15948		97.48208		9.17631	97.31410			0.00	0	2,660.00
R2048	On 07/08/2014	Bond Future			9.23918		98.87511		9.25626	98.70734			0.00	0	13,272.00
R2048	On 06/11/2014	Bond Future			9.31381		95.95506		9.33141	95.78469			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			9.38661		97.47591		9.40482	97.30218			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.96222		99.14573		7.98520	99.04449		6.62	74,359,297.50	750	603.00
R207	On 07/08/2014	Bond Future			8.08786		96.92158		8.11155	96.82153		7.17	203,535,318.00	2,100	33,994.00
R207	On 06/11/2014	Bond Future			8.19649		98.39916		8.22156	98.29763		6.90	0.00	0	0.00
R207	On 05/02/2015	Bond Future			8.30445		96.31719		8.33127	96.21330		7.02	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			8.11621		93.68347		8.13878	93.57147		7.94	386,256,946.81	4,123	3,793.00
R208	On 07/08/2014	Bond Future			8.22677		95.02218		8.24991	94.91112		8.38	396,527,557.14	4,173	11,985.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,512.81000		1.51281	1,582.01000	1.58201		1,512.810	8.39	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.32829		93.07168		8.35258	92.95899		8.26	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	1,817.66000		1.81766	1,878.21000	1.87821		1,817.660	8.26	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.42676		94.54688		8.45248	94.43163		8.22	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

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/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 08/05/2014	Bond Future		9.00943	74.54658		9.02624	74.42044		16.46	343,659,733.80	4,610	2,910.00
R209	On 08/05/2014	Bond Future	8.50	Call	3.05000	0.00305	7.80000	0.00780	3.050	16.17	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	593.09000	0.59309	630.16000	0.63016	593.090	16.46	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	6.44000	0.00644	20.55000	0.02055	6.440	16.82	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	1.07000	0.00107	5.13000	0.00513	1.070	16.91	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	0.16000	0.00016	1.22000	0.00122	0.160	17.00	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	0.03000	0.00003	0.33000	0.00033	0.030	17.07	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future		9.08807	75.61186		9.10510	75.48588		17.58	421,989,790.66	5,581	21,692.00
R209	On 06/11/2014	Bond Future		9.16032	73.61733		9.17783	73.48952		17.93	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.95	Call	3,050.72000	3.05072	3,012.01000	3.01201	3,050.720	17.76	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,213.60000	3.21360	3,172.97000	3.17297	3,213.600	17.79	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	3,381.02000	3.38102	3,338.46000	3.33846	3,381.020	17.82	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.58	Put	2,447.73000	2.44773	2,511.92000	2.51192	2,447.730	18.16	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	1,629.16000	1.62916	1,679.38000	1.67938	1,629.160	18.42	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	1,538.97000	1.53897	1,587.41000	1.58741	1,538.970	18.45	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	1,453.15000	1.45315	1,499.85000	1.49985	1,453.150	18.48	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future		9.22922	74.78439		9.24732	74.65393		17.73	0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 08/05/2014	Bond Future		166.48068	166.48068		166.39405	166.39405			0.00	0	101.00
R210	On 07/08/2014	Bond Future		168.88043	168.88043		168.79693	168.79693			0.00	0	618.00
R210	On 06/11/2014	Bond Future		169.43420	169.43420		169.34952	169.34952			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		127.95122	127.95122		127.89028	127.89028			0.00	0	0.00
R211	On 07/08/2014	Bond Future		128.22711	128.22711		128.16869	128.16869			0.00	0	780.00
R211	On 06/11/2014	Bond Future		130.19668	130.19668		130.13739	130.13739			0.00	0	0.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 08/05/2014	Bond Future		133.32708	133.32708		133.25929	133.25929			0.00	0	173.00
R212	On 07/08/2014	Bond Future		133.52737	133.52737		133.46212	133.46212			0.00	0	21,797.00
R212	On 06/11/2014	Bond Future		135.57838	135.57838		135.51215	135.51215			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		8.91479	84.87292		8.93175	84.74462		14.30	7,299,071.12	86	14,141.00
R213	On 07/08/2014	Bond Future		8.99990	86.08571		9.01708	85.95787		15.29	7,403,371.06	86	21,361.00
R213	On 06/11/2014	Bond Future		9.07957	83.85608		9.09727	83.72637		15.84	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
R213	On 05/02/2015	Bond Future		9.15723	85.18513		9.17559	85.05265		15.84	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 08/05/2014	Bond Future		9.08434	75.47215		9.10111	75.34113		16.86	1,056,610.10	14	0.00
R214	On 07/08/2014	Bond Future		9.16136	76.55061		9.17836	76.41972		18.02	1,071,708.54	14	5,228.00
R214	On 06/11/2014	Bond Future		9.23330	74.42867		9.25078	74.29587		18.77	0.00	0	0.00
R214	On 05/02/2015	Bond Future		9.30325	75.60835		9.32133	75.47278		18.80	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		20,803.54000	20,803.54000		20,929.78000	20,929.78000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future		4.96870	4.96870		4.95570	4.95570		9.17	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		4.93630	4.93630		4.92150	4.92150		10.18	0.00	0	0.00

**Total for Derivatives :** **11,579,452,724.10**    **138,655**    **3 429 798.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond		0.00000	100.69690		0.00000	100.66170			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.30500	102.27541		7.32000	102.22021			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.87438		0.00000	100.83460			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.93500	102.46506		8.95500	102.33806		25,018,000,000,000.00	2,800,000,000	5,000,000,000.00	
AA06	On 15/04/2021	Spot Bond		0.00000	100.45328		0.00000	100.41234			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.58000	100.13564		9.60000	99.98503			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	101.50028		0.00000	101.45742			0.00	0	500,000,000.00
AB011	On 21/11/2023	Spot Bond		0.00000	101.61132		0.00000	101.56800			0.00	0	500,000,000.00
AB013	On 21/11/2018	Spot Bond		9.80000	98.43617		9.82000	98.31468			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.60500	101.32764		7.62000	101.27379		17,491,500,000.00	2,300,000	128,300,000.00	
AB08	On 03/05/2017	Spot Bond		0.00000	100.06066		0.00000	100.02038			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		9.12000	103.11065		9.13500	103.02145			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond		1.57500	134.45204		1.57500	134.34265			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABCPi3	On 07/12/2023	Spot Bond	2.29500	268.31155		2.31500	267.80253			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	101.46618		0.00000	101.42370			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.43205		0.00000	101.39431			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	101.02097		0.00000	100.98096			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	101.06340		0.00000	101.02175			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	101.09155		0.00000	101.04880			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.60592		0.00000	100.56730			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.52212		0.00000	100.48461			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.53590		0.00000	100.49743			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.06500	104.44261		8.08000	104.38523			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	101.78397		0.00000	101.73784			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.04000	101.52954		8.05500	101.48030			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	101.18987		0.00000	101.14837			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	101.63266		0.00000	101.58965			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.60822		0.00000	100.56182			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.47770		0.00000	100.43360			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.66046		0.00000	100.61335			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.92674		0.00000	100.88355			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	101.04174		0.00000	100.99446			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	101.54582		0.00000	101.49983			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	101.16621		0.00000	101.11203			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	6.02500	130.37705		6.02500	130.23915			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.99500	126.69987		3.01500	126.56610			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI04	On 11/10/2016	Spot Bond	4.32500	114.26034		4.32500	114.15048			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.17500	100.30671		5.17500	100.20543			0.00	0	2,500,000,000.00
ABLI06	On 19/07/2020	Spot Bond	5.90500	104.50114		5.90500	104.39151			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.52000	112.36545		11.53500	112.26620			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.78552		0.00000	100.71847			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	101.00553		0.00000	100.95126			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	101.05786		0.00000	101.00086			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	101.10820		0.00000	101.04853			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.82500	110.15667		4.82500	110.04767			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	62.27936		100.00000	61.97797			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.03500	166.31373		2.05500	165.96570			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	158.58619		2.76000	158.44692			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.06500	170.67030		2.08500	170.25723			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.84500	177.72445		1.83500	177.84707			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.51625	73.73068		8.53125	73.65964			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.51625	73.73068		8.53125	73.65964			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	100.92566		0.00000	100.88358			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	92.51000		0.00000	92.70000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	91.36000		0.00000	91.52000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	91.93000		0.00000	92.12000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	87.93000		0.00000	87.87000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	87.35000		0.00000	87.29000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.57541		0.00000	100.53742			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN48	On 13/04/2017	Spot Bond	0.00000	100.45910	0.00000	100.41938				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	86.93000	0.00000	86.83000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.58000	103.99913	7.59500	103.94752				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	87.48000	0.00000	87.56000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	89.92000	0.00000	90.13000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	87.73000	0.00000	87.83000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.78252	0.00000	100.74438				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.59500	109.41536	7.61000	109.35098				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.45767	0.00000	100.41485				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	84.68000	0.00000	84.69000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	84.39000	0.00000	84.39000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.55000	104.65330	2.55000	104.61255				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.53000	152.34418	2.53000	152.28525				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.44500	204.91955	2.43500	205.13754				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	83.70000	0.00000	83.70000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.90000	88.98210	9.92000	88.82916				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	93.06000	0.00000	93.06000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	97.88000	0.00000	97.88000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	102.84553	0.00000	102.82508				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	89.25000	0.00000	89.25000				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN74	On 09/05/2018	Spot Bond	0.00000	98.61500		0.00000	98.43500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	111.99000		0.00000	111.92000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.87500	108.41153		9.89000	108.24388			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	109.85000		0.00000	109.76000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.82000	108.81714		9.83500	108.64898			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.28500	87.98692		9.30500	87.85118			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.40000		0.00000	100.38000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	98.16000		0.00000	98.14000			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	9.91500	108.11795		9.93000	107.95067			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	87.60000		0.00000	87.60000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	101.20272		0.00000	101.16065			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.16741		0.00000	100.12551			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.72000	105.10765		8.73500	105.00943			25,288,000,000.00	2,900,000	1,069,100,000.00
ABS11	On 09/04/2021	Spot Bond	9.29000	101.43612		9.31000	101.28488			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.25500	101.12777		7.27000	101.07446			16,178,650,000,000.00	2,230,000,000	1,625,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.29000	98.57935		9.31000	98.44182			30,657,000,000.00	3,300,000	9,300,000.00
ABS7	On 11/09/2026	Spot Bond	10.11500	92.20936		10.13000	92.06232			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.95500	103.70638		7.97000	103.63648			0.00	0	200,000,000.00
ABSI1	On 11/06/2014	Spot Bond	2.27500	130.93549		2.27500	130.82392			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.10500	272.22815		2.12500	271.71324			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI3	On 31/01/2017	Spot Bond	1.51500	125.84177		1.51500	125.79989			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.05500	128.46842		2.05500	128.42186			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	43.79070		100.00000	43.57647			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.75500	104.06726		11.77000	103.98402			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	102.04295		0.00000	101.98896			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	3.96246		100.00000	3.94329			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	102.09552		0.00000	102.04013			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	102.84143		0.00000	102.76622			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	23.61810		100.00000	23.50381			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	101.99039		0.00000	101.93778			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	62.80168		11.00000	62.76578			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	15.11559		100.00000	15.04244			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	101.11050		0.00000	101.06427			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	101.22069		0.00000	101.16990			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	101.06135		0.00000	101.01715			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	101.09456		0.00000	101.04899			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	101.10918		0.00000	101.06300			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	102.17899		0.00000	102.13272			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	102.17899		0.00000	102.13272			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	102.19192		0.00000	102.14537			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL085	On 20/12/2015	Spot Bond	0.00000	101.03479	0.00000	100.99169		0.00		0	0.00	
ACL086	On 30/07/2017	Spot Bond	0.00000	102.19192	0.00000	102.14537		0.00		0	0.00	
ACL087	On 30/07/2017	Spot Bond	0.00000	102.16606	0.00000	102.12007		0.00		0	0.00	
ACL088	On 20/12/2015	Spot Bond	0.00000	88.95352	0.00000	88.91620		0.00		0	0.00	
ACL089	On 20/12/2014	Spot Bond	0.00000	101.01611	0.00000	100.97377		0.00		0	0.00	
ACL092	On 26/12/2015	Spot Bond	0.00000	100.89514	0.00000	100.85243		0.00		0	0.00	
ACL095	On 20/12/2018	Spot Bond	0.00000	101.07468	0.00000	101.02993		0.00		0	0.00	
ACL096	On 20/06/2020	Spot Bond	0.00000	101.10766	0.00000	101.06154		0.00		0	0.00	
ACL097	On 20/12/2025	Spot Bond	0.00000	101.12091	0.00000	101.07424		0.00		0	0.00	
ACL098	On 20/12/2025	Spot Bond	0.00000	101.09436	0.00000	101.04879		0.00		0	0.00	
ACL100	On 20/12/2017	Spot Bond	0.00000	101.03480	0.00000	100.99170		0.00		0	0.00	
ACL104	On 20/12/2019	Spot Bond	9.74500	102.41709	9.76500	102.27717		0.00		0	0.00	
ACL118	On 26/01/2021	Spot Bond	0.00000	100.19847	0.00000	100.15296		0.00		0	0.00	
ACL120	On 26/01/2021	Spot Bond	0.00000	100.88684	0.00000	100.84129		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	82.60880	0.00000	82.56868		0.00		0	0.00	
ACL127	On 20/09/2021	Spot Bond	0.00000	160.12161	0.00000	160.59533		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	160.14258	0.00000	160.61538		0.00		0	0.00	
ACL129	On 20/09/2021	Spot Bond	0.00000	101.06128	0.00000	101.01708		0.00		0	0.00	
ACL130	On 18/08/2014	Spot Bond	0.00000	99.79247	0.00000	101.50600		0.00		0	0.00	
ACL131	On 18/08/2014	Spot Bond	0.00000	99.79247	0.00000	101.50600		0.00		0	0.00	
ACL133	On 26/08/2014	Spot Bond	0.00000	101.41300	0.00000	101.37148		0.00		0	0.00	
ACL134	On 20/09/2014	Spot Bond	0.00000	101.02805	0.00000	100.98522		0.00		0	0.00	
ACL135	On 20/09/2014	Spot Bond	0.00000	101.02008	0.00000	100.97757		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL136		On 20/09/2021	Spot Bond	0.00000	102.09796	0.00000	102.05439			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	101.37962	0.00000	101.33708			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	102.09697	0.00000	102.05346			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	102.16134	0.00000	102.11558			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	102.76947	0.00000	102.72487			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	101.07644	0.00000	101.03402			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	103.13723	0.00000	103.09448			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.92853	0.00000	100.88582			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	101.06529	0.00000	101.02092			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	101.04422	0.00000	101.00074			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.93785	0.00000	100.89875			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.91521	0.00000	100.87704			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.95915	0.00000	100.91918			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	101.04156	0.00000	100.99819			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.99501	0.00000	100.95355			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.94184	0.00000	100.90258			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.95649	0.00000	100.91662			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.33731	10.23000	101.28239			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.97095	0.00000	100.93048			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.94850	0.00000	100.90896			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	113.71896	0.00000	113.19922			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.87500	103.42515	9.89500	103.29161			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	101.03750	0.00000	100.99429			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL169	On 20/06/2017	Spot Bond	1.75000	112.22961		1.75000	112.17148			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.95516		0.00000	100.91535			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.95763		0.00000	100.91771			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	101.01521		0.00000	100.97286			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	101.04816		0.00000	101.00444			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.98224		0.00000	100.94126			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	101.04158		0.00000	100.99812			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	101.68396		0.00000	101.64448			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	103.13084		0.00000	103.08786			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	103.02516		0.00000	102.98489			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	101.05476		0.00000	101.01076			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	102.30789		0.00000	102.26665			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	101.04158		0.00000	100.99812			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	101.01417		0.00000	100.97191			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	101.07050		0.00000	101.02592			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	101.08777		0.00000	101.04247			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.94834		0.00000	100.90880			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.96831		0.00000	100.92795			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	101.09184		0.00000	101.04638			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	101.07846		0.00000	101.03348			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	101.15349		0.00000	101.10537			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	101.02180		0.00000	100.97918			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	101.14296		0.00000	101.09528			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	103.57026		0.00000	103.52655			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL199		On 20/06/2017	Spot Bond	0.00000	101.15349	0.00000	101.10537			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	92.68480	0.00000	92.64814			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	101.10085	0.00000	101.05493			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	101.10085	0.00000	101.05493			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	117.04287	0.00000	117.42798			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	118.71180	0.00000	119.10224			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.95585	0.00000	100.91596			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.94660	0.00000	100.90711			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	101.41178	0.00000	101.37445			0.00	0	800,000,000.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.97168	0.00000	100.93114			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.97565	0.00000	100.93494			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	101.01521	0.00000	100.97286			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.95716	0.00000	100.91723			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.95585	0.00000	100.91596			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	101.04935	0.00000	101.00564			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	101.93397	0.00000	101.88898			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.17560	0.00000	100.03655			0.00	0	0.00
ADCP05		On 26/05/2014	Spot Bond	0.00000	101.17468	0.00000	101.14205			0.00	0	0.00
ADCP06		On 25/08/2014	Spot Bond	0.00000	101.18849	0.00000	101.15548			0.00	0	0.00
ADCP1U		On 03/07/2014	Spot Bond	100.00000	90.37218	100.00000	89.94489			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	10.47155	100.00000	10.41918			0.00	0	0.00
AHF1A1		On 21/11/2015	Spot Bond	0.00000	101.45548	0.00000	101.41599			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	101.61082	0.00000	101.56712			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF1C1	On 21/11/2014	Spot Bond	0.00000	101.71433		0.00000	101.66782			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.32255		0.00000	100.28137			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.35499		0.00000	100.30976			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.39819		0.00000	100.34755			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.30763		0.00000	100.26907			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.45500	97.03520		8.47000	96.96540			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.39725		0.00000	100.34743			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.46263		0.00000	100.40457			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.85500	100.17369		8.87500	100.04944			7,084,000,000.00	800,000	9,400,000.00
AIR02	On 30/04/2023	Spot Bond	9.51500	113.12680		9.53000	112.97254			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	88.30989		100.00000	87.89333			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.44500	107.51254		7.46000	107.44345			0.00	0	2,540,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	84.17582		100.00000	83.79751			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.90260		100.00000	11.84997			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.78000	157.12089		2.78000	156.98285			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	101.19602		0.00000	101.15458			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	101.09024		0.00000	101.05429			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.47828		0.00000	100.44223			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	101.04531		0.00000	101.00895			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	101.86988		0.00000	101.81399			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.87124		0.00000	100.85267			0.00	0	100,000,000.00
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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	101.00240		0.00000	100.96142			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	101.11579		0.00000	101.08865			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.83571		0.00000	100.81093			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond		0.00000	96.76000		0.00000	96.76000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	98.60000		0.00000	98.60000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	101.07029		0.00000	101.03216			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.88982		0.00000	100.85267			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.87660		0.00000	100.84000			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.78819		0.00000	100.74736			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.34500	102.58367		9.36500	102.46090			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.97003		0.00000	100.93322			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	101.32223		0.00000	101.28202			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.58639		0.00000	100.63916			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	101.85934		0.00000	101.81982			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	101.29517		0.00000	101.25408			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.86000	102.60256		9.88000	102.45402			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.55500	106.50801		7.57000	106.44443			7,555,000,000.00	1,000,000	1,000,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.81634		0.00000	100.76964			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.74340		0.00000	100.70080			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		8.02000	101.09951		8.03500	101.05051			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW8	On 02/10/2017	Spot Bond	9.27000	102.87721		9.28500	102.78278			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.30055	102.47938		11.33040	102.41862			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.25767	101.31764		11.26417	101.28206			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.29898	101.26291		11.30656	101.22636			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	101.08295		0.00000	101.02458			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.34028	101.15940		11.34896	101.12113			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.14768	100.10830		12.17925	99.98387			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	101.10861		0.00000	101.04888			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	101.10861		0.00000	101.04888			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	101.10868		0.00000	101.04896			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.55055	100.57749		11.58040	100.51723			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.47194	101.18357		11.48441	101.14028			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.25767	101.31764		11.26417	101.28206			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.40277	101.29678		11.43905	101.22609			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.57625	100.80814		10.60100	100.74957			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	101.05220		0.00000	100.99548			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	101.00878		0.00000	100.98091			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	101.00878		0.00000	100.98091			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.95462		0.00000	100.92825			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	99.98782		0.00000	99.98782			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.94647	100.38881		10.95404	100.34756			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	12.04500	98.67770		12.06000	98.57509			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.97925		0.00000	100.95220			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.97000	96.24738		11.98500	96.14482			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA27	On 30/09/2017	Spot Bond	0.00000	99.98782	0.00000	99.98782				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.95480	0.00000	100.90325				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	100.96233	9.28000	100.91145				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.02150	0.00000	100.96656				0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.74500	98.70423	11.76500	98.55447				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.99114	0.00000	100.93783				0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.01643	0.00000	100.96178				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.01643	0.00000	100.96178				0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.85145	0.00000	99.85145				0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.97898	0.00000	100.92633				0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	101.03141	0.00000	100.97578				0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	101.16958	0.00000	101.13257				0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.98783	0.00000	99.98783				0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	101.03141	0.00000	100.97578				0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.98101	0.00000	100.92825				0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.99584	0.00000	100.94212				0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	101.03150	0.00000	100.97587				0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.74412	0.00000	100.70375				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.30055	102.76007	14.33040	102.69147				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.52874	101.17396	15.55371	101.07818				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.42368	101.15762	14.45658	101.07267				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	101.34369	0.00000	101.27141				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	101.34369	0.00000	101.27141				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB07	On 31/03/2020	Spot Bond	0.00000	101.34369	0.00000	101.27141				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	101.39376	0.00000	101.31879				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	101.16786	0.00000	101.10505				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	15.93957	100.00000	15.87915				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.51527	100.00000	20.41491				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.67120	100.00000	18.57986				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.52543	100.00000	11.46905				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.54173	100.00000	11.48587				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.93480	100.00000	13.86662				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.07427	100.00000	12.01519				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.36407	0.00000	100.32777				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.29781	0.00000	100.25921				0.00	0	200,000,000.00
BCP1	On 30/09/2014	Spot Bond	0.00000	101.10882	0.00000	101.04909				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	101.13443	0.00000	101.07334				0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000	97.07447	100.00000	96.56085				0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000	92.63959	100.00000	92.17172				0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	82.57919	100.00000	82.20721				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.00500	174.93369	2.02500	174.63667				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.43500	141.49888	8.45000	141.15059				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.43500	141.86368	8.45000	141.51711				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.82000	94.88049	8.83500	94.72146				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	99.95405				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	101.31108	0.00000	101.26822				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.98087	0.00000	100.93998				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD32AU	On 08/05/2014	Spot Bond	100.00000		66.66667		100.00000	99.45504			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.36500		96.73616		8.38500	96.62940			3,346,000,000,000.00	400,000,000	600,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.12250		0.00000	101.08341			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.31922		0.00000	100.27818			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.32570		0.00000	100.28385			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.34727		0.00000	100.30272			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.36883		0.00000	100.32158			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.42884		0.00000	100.37403			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		13.99310		100.00000	13.92464			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.15254		0.00000	100.01873			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.16004		0.00000	100.02442			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.16325		0.00000	100.02686			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.16432		0.00000	100.02767			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.17716		0.00000	100.03740			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.19424		0.00000	100.05035			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		13.68767		100.00000	13.62070			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		13.68767		100.00000	13.62070			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.97881		0.00000	100.94045			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		101.05660		0.00000	101.01522			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		101.07780		0.00000	101.03560			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.82000		101.22218		8.83500	101.13751			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		101.14140		0.00000	101.09673			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		101.25429		0.00000	101.20522			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42DU	On 15/03/2017	Spot Bond	100.00000	9.79201	100.00000	9.74462				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	9.79201	100.00000	9.74462				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.51000	103.43466	6.52500	103.39451				0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	101.96405	0.00000	101.92516				0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	98.44379	0.00000	98.40881				0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000	99.93708	0.00000	99.90562				0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	99.55589	0.00000	99.52417				0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	97.91409	0.00000	97.87903				0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	97.19682	0.00000	97.16200				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	101.29991	0.00000	101.26490				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	101.51775	0.00000	101.47692				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	101.29384	0.00000	101.25872				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	101.36224	0.00000	101.32526				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	101.48656	0.00000	101.44623				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	102.00398	0.00000	101.94957				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	102.84390	0.00000	102.76740				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	42.54654	100.00000	42.34065				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	19.24664	100.00000	19.15247				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	101.00298	0.00000	100.96277				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	101.60059	0.00000	101.55899				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.84000	102.57809	7.85500	102.52836				3,920,000,000.00	500,000	400,000.00
CBL08	On 02/11/2016	Spot Bond	9.92000	109.23091	9.93500	109.13920				9,920,000,000.00	1,000,000	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.26642	0.00000	100.20548				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL11	On 06/05/2016	Spot Bond	9.57000	101.74445		9.58500	101.66575			24,882,000,000.00	2,600,000	639,800,000.00
CBL12	On 06/09/2018	Spot Bond	11.65500	100.78787		11.67500	100.65971			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.07309		0.00000	100.10602			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.90500	101.76411		11.92500	101.62875			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	101.79843		0.00000	101.75738			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.81000	103.50395		9.82500	103.41088			37,278,000,000.00	3,800,000	9,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	102.03353		0.00000	101.97635			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.34500	97.33154		12.36500	97.19339			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.02926		0.00000	100.07729			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	101.53301		0.00000	101.47625			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.03712		0.00000	99.99992			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.61000	90.85910		10.63000	90.72612			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.26500	118.11518		10.28000	117.95476			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.11500	114.02177		10.13000	113.86045			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.44500	113.09972		9.46000	112.93464			9,445,000,000,000.00	1,000,000,000	2,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	101.77701		0.00000	101.71598			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.17000	101.11469		12.18500	101.02508			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	99.85268		0.00000	99.80367			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	101.16955		0.00000	101.11260			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	99.86149		0.00000	99.80581			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.59996		0.00000	100.52363			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.68505		0.00000	100.59803			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	101.54249		0.00000	101.49282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG02	On 30/08/2016	Spot Bond		0.00000	101.58820		0.00000	101.54134			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	102.76583		0.00000	102.69264			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	102.73643		0.00000	102.66402			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	102.89183		0.00000	102.81527			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	99.86896		0.00000	99.82470			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	101.06138		0.00000	101.01717			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	102.11538		0.00000	102.07715			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	101.38126		0.00000	101.32725			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	103.52071		10.11000	103.46431			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	101.38126		0.00000	101.32725			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.61971		0.00000	100.57832			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	116.40831		2.76000	116.30598			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	106.30736		0.00000	106.30736			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	116.32750		3.14000	116.22294			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	101.52737		8.25000	101.48277			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond		0.00000	101.38126		0.00000	101.32725			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	101.38126		0.00000	101.32725			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	115.92842		3.10000	115.82467			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	115.80666		2.40000	115.70737			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	101.50432		0.00000	101.44180			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.75271		0.00000	100.71694			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.46172		0.00000	100.42179			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN215	On 17/10/2016	Spot Bond		8.65500	100.18813		8.67000	100.10935			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.53160		0.00000	100.49090			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.52431		0.00000	100.48415			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.32916		0.00000	100.28790			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.33651		0.00000	100.29331			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.70500	100.28714		8.72000	100.20794			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.70500	100.28714		8.72000	100.20794			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	102.83151		0.00000	102.83151			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	103.32780		0.00000	103.32780			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.75500	103.39301		8.77000	103.31022			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	101.08795		0.00000	101.04266			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	101.20215		0.00000	101.15214			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.40837		0.00000	100.36841			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.40837		0.00000	100.36841			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	96.85695		100.17539	96.38374			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	101.48698		0.00000	101.42885			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	99.88667		0.00000	99.84820			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	101.10338		0.00000	101.05746			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	101.43272		0.00000	101.39173			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	101.52629		0.00000	101.48270			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	101.85983		9.35000	101.80842			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	101.85983		9.35000	101.80842			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	101.41312		0.00000	101.37214			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN245	On 25/02/2015	Spot Bond	0.00000	101.41705	0.00000	101.37596				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	95.50824	0.00000	95.50824				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	102.36205	0.00000	102.29514				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	101.05135	0.00000	101.01236				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	102.31633	0.00000	102.25069				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.82778	0.00000	100.78824				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.82778	0.00000	100.78824				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.82778	0.00000	100.78824				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.82778	0.00000	100.78824				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.82778	0.00000	100.78824				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.84879	0.00000	100.80826				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.88361	0.00000	100.84144				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.88361	0.00000	100.84144				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.88361	0.00000	100.84144				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.88361	0.00000	100.84144				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.88361	0.00000	100.84144				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.88943	0.00000	100.84699				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.67500	101.01176	9.69500	100.88348				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	99.78873	0.00000	101.45369				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.16530	0.00000	100.12392				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	101.24073	0.00000	101.18912				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	102.19796	0.00000	102.13576				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	101.00203	0.00000	100.96022				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.99544	0.00000	100.95390				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN274		On 20/06/2017	Spot Bond	0.00000	101.01490		0.00000	100.97262			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	101.44820		0.00000	101.40751			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	101.70792		0.00000	101.65864			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	101.01224		0.00000	100.97007			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	104.57369		0.00000	104.53142			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	101.28588		0.00000	101.24385			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.87684		0.00000	100.83695			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.80587		0.00000	100.76641			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.96905		0.00000	100.92861			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	101.12060		0.00000	101.07385			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	101.12060		0.00000	101.07385			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	101.12060		0.00000	101.07385			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	101.12060		0.00000	101.07385			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	99.92111		0.00000	99.88109			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	101.43087		0.00000	101.38691			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	101.28536		0.00000	101.23723			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	101.01754		0.00000	100.96908			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	103.31308		0.00000	103.26806			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.88807		0.00000	100.84007			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	101.00590		0.00000	100.95799			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.74577		0.00000	100.69731			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	101.16367		0.00000	101.11524			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.88811		0.00000	100.84012			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN298	On 30/06/2017	Spot Bond	0.00000	100.88811	0.00000	100.84012				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.87961	0.00000	100.83227				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	121.76488	0.00000	121.76488				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	102.67069	0.00000	102.62441				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	121.79867	0.00000	121.79867				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	121.29042	0.00000	121.29042				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	121.68196	0.00000	121.68196				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	119.37172	0.00000	119.37172				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	120.16067	0.00000	120.16067				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	99.86055	0.00000	99.81415				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.18000	90.98529	11.20000	90.82909				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.70000	92.43683	11.72000	92.27779				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.83896	0.00000	100.79380				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	101.16927	0.00000	101.12050				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	99.86383	0.00000	99.81852				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.29341	0.00000	100.25139				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.18431	0.00000	100.13817				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.18750	8.80500	100.14059				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	101.02180	0.00000	100.97918				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	101.93336	0.00000	101.89022				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	117.18348	0.00000	117.18348				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	101.07057	0.00000	101.02590				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	101.09031	0.00000	101.04483				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	101.16664	0.00000	101.11797				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN328		On 20/06/2018	Spot Bond	0.00000	101.06534	0.00000	101.02040			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	101.48944	0.00000	101.42677			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	101.48944	0.00000	101.42677			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	101.48944	0.00000	101.42677			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	101.22082	0.00000	101.17004			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.82788	0.00000	100.79018			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.29116	0.00000	100.25364			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.83896	0.00000	100.79380			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	105.61729	0.00000	105.61729			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	105.78912	0.00000	105.78912			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	100.84614	0.00000	100.80767			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.19299	0.00000	100.15003			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	101.35961	0.00000	101.30288			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.84405	0.00000	100.79861			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	101.55542	0.00000	101.49079			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	101.27368	0.00000	101.22071			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.96832	0.00000	100.92796			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	101.12981	0.00000	101.08268			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.19108	0.00000	100.14856			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	99.91705	0.00000	99.87563			0.00	0	0.00
CLN348		On 23/06/2014	Spot Bond	0.00000	100.84008	0.00000	100.80189			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.81862	0.00000	100.77455			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.18307	0.00000	100.14097			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN351	On 24/02/2017	Spot Bond	0.00000	101.92081	0.00000	101.86651				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	101.92081	0.00000	101.86651				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	101.38116	0.00000	101.33987				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	101.54669	0.00000	101.48211				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	102.06933	0.00000	102.01080				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	102.00003	0.00000	101.94347				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.16956	0.00000	100.12712				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.29155	0.00000	100.24979				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.92681	0.00000	100.88812				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	101.29344	10.55000	101.20858				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.36000	102.45144	10.38000	102.24430				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.98370	0.00000	100.94215				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.05021	0.00000	100.00000				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.50000	104.26614	12.52000	104.04929				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.05230	0.00000	100.00000				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.53000	103.91783	12.55000	103.69969				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.96000	103.39575	10.98000	103.18625				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.05230	0.00000	100.00000				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.19917	0.00000	100.15484				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	101.32209	0.00000	101.27010				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.86262	0.00000	100.81502				0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.54283	0.00000	100.49483				0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.44327	0.00000	100.40089				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN375	On 30/06/2017	Spot Bond	0.00000	100.37426	0.00000	100.32733				0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.91000	100.23815	9.93000	100.04242				0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.34710	0.00000	100.31808				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.87507	7.01000	38.86064				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	151.38158	0.00000	150.76185				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.82000	132.83006	8.83500	132.66322				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.43500	141.49888	8.45000	141.15059				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.43500	141.86368	8.45000	141.51711				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	89.83367	0.00000	89.79538				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	89.74674	0.00000	89.70812				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.61582	0.00000	100.57053				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.61582	0.00000	100.57053				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	101.10121	0.00000	101.05536				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	101.02682	0.00000	100.98404				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	101.04149	0.00000	100.99811				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.60852	0.00000	0.00000				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	101.04158	0.00000	100.99812				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.29341	0.00000	100.25139				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.94397	0.00000	100.90457				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.45106	0.00000	100.40976				0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.46553	0.00000	100.42449				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	101.63943	0.00000	101.59144				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COH002	On 15/04/2019	Spot Bond	0.00000	100.52344	0.00000	100.47637				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.20500	104.97631	9.22000	104.93138				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.27000	102.89472	9.28500	102.79374				0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.52000	114.84463	10.54000	114.65725				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.55500	107.73060	8.57000	107.65860				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.11000	104.58589	10.13000	104.43034				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.49000	92.99113	10.51000	92.83130				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.16500	94.21914	11.18000	94.06385				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.16500	92.02327	11.18000	91.87262				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	101.37529	0.00000	101.33315				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	101.40399	0.00000	101.36120				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	101.31238	0.00000	101.27191				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.02286	0.00000	100.07309				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.43000	101.42179	11.45000	101.25125				0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.53658	100.00000	11.48075				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.24426	0.00000	100.20672				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.54500	95.86172	8.56000	95.77601				0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	101.16039	0.00000	101.12710				0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	101.05970	0.00000	101.02648				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	101.16761	0.00000	101.12753				0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.54812				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.73504	0.00000	100.67016				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	101.35698	0.00000	101.30036				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.45537	0.00000	100.42207				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DRD03	On 03/07/2014	Spot Bond	0.00000	100.97325	0.00000	100.91619				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.02038	0.00000	100.96059				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.43500	120.40090	7.45000	120.32109				0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.76500	105.36764	8.78500	105.22709			19,361,008,500,000.00	2,208,900,000	3,407,500,000.00	
DV23	On 27/02/2023	Spot Bond	9.24000	106.41961	9.26000	106.24423			12,951,708,000,000.00	1,401,700,000	4,379,200,000.00	
DV24	On 18/02/2024	Spot Bond	9.35000	104.23630	9.37000	104.05547				0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.86000	104.02160	9.87500	103.84930				0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	100.97238	0.00000	100.93869				0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	101.01022	0.00000	100.97553				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	101.38738	0.00000	101.35132				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.91114	0.00000	100.87467				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.39500	127.93876	8.41500	127.77045				0.00	0	1,804,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	101.52603	0.00000	101.46044				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	133.21030	0.10000	133.11261			100,000,000,000.00	1,000,000,000	2,000,000,000.00	
EL28	On 02/05/2028	Spot Bond	1.96000	119.80527	1.96000	119.70539			1,568,000,000,000.00	800,000,000	3,200,000,000.00	
EL29	On 19/11/2029	Spot Bond	1.97000	108.57288	1.97000	108.48212				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.10000	106.89254	2.10000	106.80240				0.00	0	200,000,000.00
EMM01	On 28/07/2020	Spot Bond	10.01000	105.38803	10.03000	105.23865				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.86000	105.86937	9.88000	105.71346				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond	10.21500	99.08842	10.23000	98.94289				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.55000	93.39100	10.56500	93.27309				0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.71000	100.39741	10.72500	100.27055				0.00	0	5,066,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	101.51547	0.00000	101.47608				0.00	600,000,000	300,000,000.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.99203	0.00000	100.95602				0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00002	0.00000	99.98331				0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	101.35667	0.00000	101.32079				0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	101.34974	0.00000	101.31360				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	91.47870	100.00000	91.02244				0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000	98.11828	100.00000	97.59358				0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	74.48980	100.00000	74.18699				0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	71.88588	100.00000	71.61307				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	126.70908	3.00000	130.94127				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.61500	105.86152	11.63000	105.77953				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	104.65417	0.00000	104.60694				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.30263	0.00000	100.25471				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	101.04102	0.00000	100.99488				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.26500	95.57998	10.28500	95.46640				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.71722	0.00000	100.67374				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	101.43928	0.00000	101.39627				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	99.76152	0.00000	99.71691				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	99.78068	0.00000	99.73955				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	99.77373	0.00000	101.57892				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	99.75707	0.00000	99.71166				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond		0.00000	99.75124		0.00000	101.73831			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	99.79690		0.00000	99.75872			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond		0.00000	99.79106		0.00000	99.75181			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	99.79024		0.00000	101.46199			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	99.78124		0.00000	101.52577			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	99.79204		0.00000	101.44923			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	99.78453		0.00000	101.50238			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		7.00500	102.36367		7.02000	102.30645			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond		8.07000	104.37189		8.09000	104.25858			9,684,000,000.00	1,200,000	11,636,000,000.00
ES23	On 25/01/2023	Spot Bond		8.77500	110.17475		8.79500	109.99663			4,419,477,855,000.00	503,644,200	4,785,694,200.00
ES26	On 02/04/2026	Spot Bond		9.02500	92.29239		9.04000	92.14612			10,943,715,000,000.00	1,212,600,000	7,575,200,000.00
ES33	On 15/09/2033	Spot Bond		9.67500	82.21305		9.69000	82.06005			36,909,157,500,000.00	3,814,900,000	49,425,600,000.00
ES42	On 25/04/2042	Spot Bond		9.86500	87.39502		9.88000	87.22330			0.00	0	11,800,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	101.46672		0.00000	101.42479			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.42117		0.00000	100.38000			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.86024		0.00000	100.81916			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	101.23473		0.00000	101.19691			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.51632		0.00000	100.47922			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond		0.00000	101.06625		0.00000	101.02948			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.39854		100.00000	10.34821			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.11958		100.00000	10.07061			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	101.01574		0.00000	100.97581			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	101.05779		0.00000	101.01621			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4C	On 15/09/2023	Spot Bond	0.00000	101.14182		0.00000	101.09694			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	101.22574		0.00000	101.17757			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.85500	102.00944		6.87000	101.96664			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.74500	98.65886		9.76500	98.53628			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	101.03896		0.00000	101.00325			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	101.03889		0.00000	101.00318			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.27805		0.00000	100.23390			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	103.34035		0.00000	103.29447			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.54500	106.11332		11.56500	105.97698			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	99.62288		0.00000	99.57346			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.15500	127.58296		2.15500	127.53601			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.13500	271.60515		2.15500	271.09118			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.26000	107.58252		2.26000	107.54233			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.51000	152.69763		2.51000	152.63873			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.33500	208.21015		2.32500	208.43402			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.86500	109.05639		7.88000	108.99071			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.92900	59.92126		7.93100	59.88666			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47900	37.82122		9.47800	37.80418			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000	36.53218		9.71000	36.51546			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	104.31278		0.00000	104.24837			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	102.27656		0.00000	102.21204			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	102.21293		0.00000	102.15019			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	102.21293		0.00000	102.15019			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	101.77308		0.00000	101.71765			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC108		On 24/02/2017	Spot Bond	0.00000	102.17515		0.00000	102.11346			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	101.23409		0.00000	101.18276			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	101.44188		0.00000	101.38551			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	101.06143		0.00000	101.01723			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	101.17037		0.00000	101.12168			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	101.70168		0.00000	101.60030			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	101.42074		0.00000	101.36519			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	101.15349		0.00000	101.10537			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	101.09691		0.00000	101.05114			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	101.22592		0.00000	101.19981			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	101.13375		0.00000	101.08646			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	101.20870		0.00000	101.15829			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC132	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond		0.00000	101.50096		0.00000	101.43831			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	101.45519		0.00000	101.39446			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond		100.09221	15.30777		100.09221	15.23363			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	101.02444		0.00000	100.98170			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	110.95324		0.00000	110.69860			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond		0.00000	101.22850		0.00000	101.17739			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	101.37979		0.00000	101.32242			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond		0.00000	102.03392		0.00000	101.97618			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	105.05448		0.00000	104.93646			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	101.14371		0.00000	101.09612			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	98.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	101.15703		0.00000	101.10888			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	101.05208		0.00000	101.00826			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	101.07451		0.00000	101.02969			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	101.42248		0.00000	101.36311			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC158	On 11/06/2014	Spot Bond	0.00000		101.04500		0.00000	101.00844			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000		101.02689		0.00000	100.99031			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		101.05476		0.00000	101.01076			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		54.95914		13.22500	54.92029			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.99148		0.00000	100.95011			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.99279		0.00000	100.95137			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		101.48612		0.00000	101.42437			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		101.04026		0.00000	100.99686			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.50500		95.62441		3.50500	95.58220			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		101.08769		0.00000	101.04231			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		101.08769		0.00000	101.04231			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		101.63451		0.00000	101.58953			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.83896		0.00000	100.79380			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		99.10130		0.00000	99.05679			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		102.43948		0.00000	102.02724			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		101.02180		0.00000	100.97918			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.99675		0.00000	100.95516			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.04968		0.00000	100.00000			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		101.17584		0.00000	101.12679			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		99.91793		0.00000	99.87695			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.04916		0.00000	100.00000			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.21366		0.00000	100.16610			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		101.35698		0.00000	101.30036			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC184	On 20/12/2018	Spot Bond	0.00000	101.06397	0.00000	101.01959				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	101.35568	0.00000	101.29910				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.98488	0.00000	100.94378				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	102.71165	0.00000	102.63470				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.07451	0.00000	101.02969				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.07451	0.00000	101.02969				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	101.03495	0.00000	100.99657				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.70916	0.00000	100.66847				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.75017	0.00000	100.70718				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.56443	0.00000	100.52535				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.56443	0.00000	100.52535				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.69593	0.00000	100.64869				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.54755	0.00000	100.50828				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.54520	0.00000	100.50609				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.53108	0.00000	100.49187				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.53259	0.00000	100.49328				0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.44947	0.00000	100.40558				0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.40701	0.00000	100.36719				0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.44947	0.00000	100.40558				0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.40531	0.00000	100.36566				0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	100.00000	8.72442	100.00000	8.67003				0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	100.00000	18.12806	100.00000	15.48913				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.37063	0.00000	100.32306				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	101.14765	0.00000	101.09988				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC40		On 20/12/2015	Spot Bond	0.00000	101.14105		0.00000	101.09356			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	101.30361		0.00000	101.25883			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.97508		0.00000	100.93444			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.19774		0.00000	100.15241			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.39500	117.16257		3.39500	117.11155			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	101.16229		0.00000	101.11392			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	101.17424		0.00000	101.12538			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.37500	117.32273		3.37500	117.27177			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.85500	123.06336		1.85500	123.04178			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.39500	117.16257		3.39500	117.11155			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.83500	121.57519		2.83500	121.52595			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.90500	126.84541		2.90500	126.81956			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.22241		0.00000	100.17160			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	101.14706		0.00000	100.61931			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	101.58558		0.00000	101.52360			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	101.61374		0.00000	101.55066			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	101.00818		0.00000	100.96618			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	101.15436		0.00000	101.10632			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	104.17210		0.00000	104.06242			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	101.35069		0.00000	101.29454			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	101.30032		0.00000	101.24625			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	101.10480		0.00000	101.05871			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	101.47289		0.00000	101.41530			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC96A	On 20/03/2017	Spot Bond	0.00000	101.10349		0.00000	101.05745			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	103.41679		0.00000	103.29865			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	97.39558		0.00000	96.87358			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	97.08419		0.00000	96.64107			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.99754		0.00000	100.96053			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.37497	100.00000	9.32960				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	15.82847	100.00000	15.75188				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.97500	143.45100	4.97500	143.30833				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.78063	0.00000	100.74695				0.00	0	4,400,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.10122	0.00000	101.06593				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	102.28019	0.00000	102.24326				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	102.39750	0.00000	102.35988				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	103.61105	0.00000	103.57282				0.00	0	3,990,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	101.44150	0.00000	101.40304				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.88982	0.00000	100.85267				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000	94.31743	0.00000	94.27739				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.55000	126.18556	2.56000	125.90498				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.30736	0.00000	100.26778				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	100.42319	10.38000	100.36666				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	100.42319	10.38000	100.36666				0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	101.82183	0.00000	101.82183				0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000	100.14838	0.00000	100.11537				0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	100.18646	0.00000	100.13978				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.69000	101.93365	2.70000	101.71091				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS109	On 07/12/2033	Spot Bond	2.64500		199.09979		2.63500	199.30746			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.66000		102.48288		2.67000	102.25889			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.56588		0.00000	100.53224			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.67500		198.24455		2.66500	198.45071			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.22639		0.00000	100.17599			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.64500		261.27448		2.66500	260.77614			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.14500		271.39786		2.16500	270.88419			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.86500		256.96613		2.88500	256.47437			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.52500		124.36672		2.52500	124.31845			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.18555		0.00000	100.14292			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.05500		124.74930		2.05500	124.64442			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.34661		0.00000	100.30217			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.63635		0.00000	100.59387			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.05788		0.00000	100.01922			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.53000		101.74090		2.54000	101.44368			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		16.47282		104.97509	16.38958			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		20.76364		101.07593	20.66220			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		12.62259		100.44759	12.56126			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.97763		0.00000	100.94194			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		19.10487		100.76967	19.01178			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.16500		110.80881		2.15500	110.94818			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS85	On 31/01/2025	Spot Bond	2.22000	107.99375		2.22000	107.95363			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.41621		0.00000	98.41402			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.25000	107.68517		2.25000	107.64498			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	101.56403		0.00000	101.51653			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.34500	338.65931		2.36500	338.01633			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	100.69446		0.00000	100.66284			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	99.99964		0.00000	99.95916			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	99.99986		0.00000	99.96181			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	99.99979		0.00000	99.96362			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	101.43455		0.00000	101.39165			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	101.30449		0.00000	101.26548			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	102.02880		0.00000	101.97370			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.60262		0.00000	100.55953			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.15000	102.25147		6.16500	102.21283			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.82500	102.85729		6.84000	102.80733			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.81500	101.54881		7.87000	101.38979			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.27000	101.89123		8.31500	101.71619			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.45500	107.40166		8.48500	107.25022			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.95500	104.51493		8.97500	104.37861			34,029,000,000.00	3,800,000	809,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.14000	99.01043		9.18000	98.77376			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.67000	90.21526		9.70000	90.00679			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.73500	110.99763		9.76000	110.76942			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.03500	97.11581		10.06000	96.86749			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.34000	95.33651		10.36500	95.09640			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond	10.50500		77.67164		10.52000	77.51972			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		100.86183		0.00000	100.82585			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.89515		0.00000	100.85780			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.90846		0.00000	100.87057			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.94170		0.00000	100.90243			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.99490		0.00000	100.95344			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		101.03478		0.00000	100.99168			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		101.20745		0.00000	101.15721			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000		101.27502		0.00000	101.24129			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		101.34449		0.00000	101.30893			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		101.40751		0.00000	101.37029			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		101.42228		0.00000	101.38467			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		101.46432		0.00000	101.42560			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		101.52741		0.00000	101.48703			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		101.57999		0.00000	101.53822			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		101.81125		0.00000	101.76338			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.84463		0.00000	100.80320			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.57437		0.00000	100.53207			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.62000		100.34844		9.63500	100.25946			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT28	On 05/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GPT29	On 04/08/2014	Spot Bond	100.00000		80.57395		100.00000	80.21978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRA311	On 17/06/2014	Spot Bond	0.00000	99.34418		0.00000	99.31139			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	0.00000	98.68036		0.00000	98.64778			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.24131		0.00000	100.20411			0.00	0	1,065,689,188.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.24651		0.00000	100.20850			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.25652		0.00000	100.21697			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.26895		0.00000	100.22747			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.28616		0.00000	100.24203			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	101.17739		0.00000	101.13698			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.67828		0.00000	100.64265			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.45214		0.00000	100.41130			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	102.42224		0.00000	102.38465			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.77912		0.00000	100.74231			0.00	0	10,000,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	101.14751		0.00000	101.10737			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	101.58008		0.00000	101.53758			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	100.72603		0.00000	100.69062			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	101.28124		0.00000	101.24445			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.94990		0.00000	100.90672			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.31826		0.00000	100.26790			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.81751		0.00000	100.77936			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	101.10770		0.00000	101.06752			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB03	On 02/05/2018	Spot Bond		0.00000	100.02375		0.00000	100.07369			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.02518		0.00000	100.07462			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.49519			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond		0.00000	100.21352		0.00000	100.18067			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	100.32801		0.00000	100.28589			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.23033	98.20938		8.24502	98.16021			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.34315		0.00000	100.29914			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.58292	104.41639		8.59760	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.36261		0.00000	100.31617			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.03301	104.41639		9.04767	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.38637		0.00000	100.33696			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.43928		0.00000	100.39637			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.51119		0.00000	100.46520			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF03	On 15/04/2016	Spot Bond	0.00000	100.52967	0.00000	100.48206				0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	99.77609	0.00000	101.64257				0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000	102.15623	9.89000	102.10176				7,912,000,000.00	800,000	800,000.00
HWAY20	On 31/07/2020	Spot Bond	8.50500	108.51485	8.52500	108.36611				41,674,500,000.00	4,900,000	4,968,900,000.00
HWAY23	On 07/12/2023	Spot Bond	1.93500	275.79142	1.95500	275.27113				0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.94500	275.58024	1.96500	275.06030				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.68500	98.62267	9.70000	98.44321				12,590,500,000.00	1,300,000	9,480,800,000.00
HWAY35	On 31/07/2035	Spot Bond	9.57500	99.52336	9.59000	99.34005				0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	56.82833	100.00000	56.55332				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	14.75337	100.00000	14.68198				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	86.69395	100.00000	86.28884				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	39.50849	100.00000	39.31520				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	20.16701	100.00000	20.06834				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	10.41918	100.00000	10.36706				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	60.14932	100.00000	59.85180				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.61000	114.68098	1.61000	114.58735				91,280,009,702,000.00	56,695,658,200	16,518,700,000.00
I2038	On 31/01/2038	Spot Bond	1.93000	117.21559	1.94000	116.90236				115,482,176,092,000.00	59,835,324,400	90,261,144,900.00
I2046	On 31/03/2046	Spot Bond	1.99000	116.26447	2.05000	114.61190				2,432,276,306,000.00	1,222,249,400	45,390,479,700.00
I2050	On 31/12/2050	Spot Bond	2.01000	124.65618	2.01000	124.55169				160,607,364,012,000.00	79,904,161,200	66,139,336,900.00
IBC01	On 16/03/2015	Spot Bond	0.00000	93.45000	0.00000	93.45000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.75500	103.66602	7.77000	103.61080				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	101.90379	0.00000	101.86526				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.13414	0.00000	101.09347				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.25500	103.49212	8.27000	103.42088				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL22	On 15/03/2018	Spot Bond	8.52000	106.18802		8.53500	106.08998			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	99.80282		0.00000	101.43234			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.82500	115.31305		4.82500	115.19908			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.07500	102.18374		8.09000	102.10818			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.05168		0.00000	100.01734			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.05487		0.00000	100.01836			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.67500	125.31505		1.67500	125.27224			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.12500	127.84787		2.12500	127.80104			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	101.12654		0.00000	101.09039			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	101.99510		0.00000	101.95651			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.64000	101.25422		8.65500	101.15845			6,912,000,000,000.00	800,000,000	400,000,000.00
IBL40	On 15/06/2015	Spot Bond	0.00000	101.46048		0.00000	101.42409			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	102.69923		0.00000	102.66112			0.00	0	500,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	99.87525		0.00000	99.83878			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.17500	98.67058		9.19500	98.54991			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.60500	92.10444		9.62500	91.97605			16,328,500,000.00	1,700,000	1,700,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	101.27649		0.00000	101.23983			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.72000	96.21044		8.73500	96.11816			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.65500	99.80539		9.67500	99.66274			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.14779		0.00000	100.01547			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.15213		0.00000	100.01877			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	8.01500	100.38938		8.03000	100.31590			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.95500	99.22795		8.97500	99.11191			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL56	On 31/01/2019	Spot Bond			0.00000	100.16810		0.00000	100.03085			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond			0.00000	99.91385		0.00000	99.87877			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond			8.29000	102.51415		8.30500	102.43150			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond			8.91500	103.13855		8.93500	103.01176			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond			9.99000	103.86566		10.01000	103.68535			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond			0.00000	100.70793		0.00000	100.66948			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond			0.00000	100.26000		0.00000	100.22155			0.00	1,000,000,000	1,000,000,000.00
IDC01U	On 08/11/2026	Spot Bond			100.00000	0.00396		100.00000	0.00394			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond			0.00000	100.29493		0.00000	100.25683			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond			0.00000	100.30795		0.00000	100.26823			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond			9.26000	95.96005		9.28000	95.81966			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond			5.00000	100.25670		5.00000	100.22965			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond			5.00000	100.25670		5.00000	100.22965			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond			5.00000	101.33210		5.00000	101.30446			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond			5.00000	100.25670		5.00000	100.22965			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond			4.00000	100.59368		4.00000	100.57203			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond			0.00000	101.63307		0.00000	101.58241			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond			0.00000	101.56964		0.00000	101.52014			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond			0.00000	100.95062		0.00000	100.89949			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond			100.00000	96.43628		100.00000	95.93661			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond			9.20000	106.89925		9.20000	106.84672			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond			0.00000	100.82143		0.00000	100.77697			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond			0.00000	100.82143		0.00000	100.77697			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond			0.00000	99.76158		0.00000	101.74935			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.33387	100.00000	8.29354				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000		100.27561	0.00000	100.23761				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.05379	0.00000	100.01792				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		99.92718	0.00000	101.48618				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.75500		100.59995	9.77000	100.53586				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		101.26503	0.00000	101.22826				0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000		102.74486	0.00000	102.71349				0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000		100.99206	0.00000	100.95769				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		99.27200	0.00000	99.30822				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		6.73548	100.00000	6.70179				0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000		91.25000	100.00000	90.79602				0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000		90.77611	100.00000	90.33970				0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000		85.28037	100.00000	84.88372				0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000		94.71680	100.00000	94.23478				0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000		98.36065	100.00000	96.77419				0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000		85.02316	100.00000	83.88951				0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000		81.18840	100.00000	98.36065				0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000		95.89181	100.00000	94.40512				0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000		90.88993	100.00000	89.55331				0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000		86.37766	100.00000	85.16958				0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	5.90000		97.13453	5.90000	99.90311				0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	5.90000		99.82251	5.90000	99.79030				0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	5.90000		99.70989	5.90000	99.67775				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA422	On 27/05/2014	Spot Bond	5.95000	99.59412		5.95000	99.56179			0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	5.95000	99.36826		5.95000	99.33608			0.00	0	0.00
INA426	On 24/06/2014	Spot Bond	5.95000	99.14343		5.95000	99.11139			0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	6.05000	99.01527		6.05000	98.98278			0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	6.05000	98.90165		6.05000	98.86923			0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	6.05000	98.67518		6.05000	98.64292			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.92913		0.00000	100.87894			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.30055	101.96220		11.33040	101.90175			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.30055	100.81930		11.33040	100.75953			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	101.02302		0.00000	100.97656			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	101.64849		0.00000	101.59185			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	101.00265		0.00000	100.95712			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.61357		6.50000	100.57841			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	101.12060		0.00000	101.07385			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.71833		0.00000	100.67933			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	97.39272		0.00000	97.38497			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	101.05240		0.00000	101.01327			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.43225		0.00000	100.39557			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.96508			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.98526		0.00000	100.94050			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.62492		0.00000	100.58617			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	102.64658		0.00000	102.61507			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	102.58041		0.00000	102.54836			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.82370		0.00000	100.78931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING236		On 20/12/2014	Spot Bond	0.00000	100.81709		0.00000	100.78297			0.00	0	0.00
ING237		On 09/06/2014	Spot Bond	0.00000	100.96438		0.00000	100.93096			0.00	0	0.00
ING239		On 15/07/2014	Spot Bond	0.00000	100.37544		0.00000	100.34215			0.00	0	0.00
ING241		On 03/02/2015	Spot Bond	0.00000	100.05121		0.00000	100.01706			0.00	0	0.00
ING242		On 10/02/2015	Spot Bond	0.00000	99.93073		0.00000	99.89613			0.00	0	0.00
ING243		On 18/02/2015	Spot Bond	0.00000	101.35122		0.00000	101.31653			0.00	0	0.00
ING244		On 18/02/2015	Spot Bond	0.00000	101.33502		0.00000	101.30075			0.00	0	0.00
ING245		On 28/08/2014	Spot Bond	0.00000	101.14378		0.00000	101.10956			0.00	0	0.00
ING247		On 17/09/2014	Spot Bond	0.00000	100.84411		0.00000	100.81164			0.00	0	0.00
ING251		On 12/04/2015	Spot Bond	0.00000	100.40174		0.00000	100.36762			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.98101		0.00000	100.92825			0.00	0	0.00
INGR02		On 28/11/2014	Spot Bond	0.00000	101.15371		0.00000	101.11827			0.00	0	0.00
INGR03		On 09/05/2014	Spot Bond	0.00000	99.98435		0.00000	99.95305			0.00	0	0.00
IP269U		On 18/06/2014	Spot Bond	100.00000	89.90148		100.00000	89.46078			0.00	0	0.00
IP270U		On 10/07/2014	Spot Bond	100.00000	85.28037		100.00000	84.88372			0.00	0	0.00
IPC02U		On 04/07/2014	Spot Bond	100.00000	86.49289		100.00000	86.08491			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.46890		0.00000	100.42837			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.47856		0.00000	100.43722			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.48505		0.00000	100.44317			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.76500	100.67881		8.78000	100.59348			0.00	0	0.00
IPFC01		On 15/07/2014	Spot Bond	0.00000	100.37934		0.00000	100.34636			0.00	0	0.00
IPL5		On 28/09/2015	Spot Bond	0.00000	101.18775		0.00000	101.14566			0.00	1,600,000,000	400,000,000.00
IPL6		On 28/09/2017	Spot Bond	9.12000	102.95826		9.13500	102.86489			31,920,000,000.00	3,500,000	209,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL7	On 05/04/2018	Spot Bond	0.00000	100.61138	0.00000	100.57053				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.57407	0.00000	100.53176				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	101.73642	0.00000	101.68564				0.00	110,000,000	110,000,000.00
IV013	On 22/06/2015	Spot Bond	0.00000	101.04174	0.00000	100.99446				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.93500	105.63300	8.95000	105.56627				0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	102.99763	0.00000	102.95306				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	101.45683	0.00000	101.40993				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.21500	118.61305	3.21500	118.56256			1,286,000,000,000.00	400,000,000	200,000,000.00	
IV019	On 31/03/2028	Spot Bond	3.69000	133.37929	3.69000	133.31937				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.80638	0.00000	100.76023				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.60831	0.00000	100.56191				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.48495	0.00000	100.43724				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	101.28253	0.00000	101.23687				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.93674	0.00000	100.89099				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.61000	94.68661	3.61000	94.64427				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.61000	100.42310	3.61000	100.33017				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	101.37613	0.00000	101.32800				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	99.86325	0.00000	99.81701				0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.99206	0.00000	100.95769				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.24500	104.87456	12.26500	104.74345				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.20785	0.00000	100.06106				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.69000	133.37929	3.69000	133.31937				0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000	95.93661	100.00000	95.44209				0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000	96.77419	100.00000	96.64286				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV427U	On 03/07/2014	Spot Bond	100.00000		83.89282	100.00000	82.78896				0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000		98.36065	100.00000	96.77419				0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000		94.41279	100.00000	92.97138				0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000		89.55331	100.00000	88.25544				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		101.23944	0.00000	101.20148				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.37589	0.00000	100.33906				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		101.36969	0.00000	101.33437				0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond	5.90000		99.90311	5.90000	99.87085				0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond	5.90000		99.79030	5.90000	99.75812				0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	5.95000		99.56179	5.95000	99.52948				0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	5.95000		99.33608	5.95000	99.30392				0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	6.05000		98.98278	6.05000	98.95031				0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	6.05000		98.86923	6.05000	98.83684				0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	6.05000		98.75595	6.05000	98.72363				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		99.91927	0.00000	99.87843				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.18335	0.00000	100.14126				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.65480	0.00000	100.61653				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.63901	0.00000	100.60016				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		99.98386	0.00000	99.95142				0.00	0	40,000,000.00
IVC014	On 20/05/2016	Spot Bond	0.00000		101.40131	0.00000	101.36425				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		101.53784	0.00000	101.49465				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		101.34368	0.00000	101.30402				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.47866	0.00000	100.43732				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC018	On 12/07/2016	Spot Bond	0.00000	100.48191	0.00000	100.44029				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.48840	0.00000	100.44624				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.45917	0.00000	100.41945				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.32585	0.00000	100.28400				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.18150	0.00000	100.13963				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	101.00179	0.00000	100.96091				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	99.87146	0.00000	99.83391				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	101.27143	0.00000	101.23394				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	101.25787	0.00000	101.22076				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.71388	0.00000	100.67174				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.50845	0.00000	100.47189				0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.27321	0.00000	100.23287				0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.16213	0.00000	100.12458				0.00	0	100,000,000.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	65.53544	100.00000	66.70987				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	98.11828	100.00000	97.59358				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	98.11828	100.00000	97.59358				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.16729	0.00000	100.02997				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	56.46186	100.00000	56.18563				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.82085	0.00000	100.77981				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	25.37374	100.00000	25.24683				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.48801	0.00000	100.44403				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	63.04443	100.00000	62.72909				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	64.46227	100.00000	64.13983				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	55.44808	100.00000	55.17682				0.00	0	0.00

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		64.55380	100.00000	64.30909				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		54.98831	100.00000	54.72222				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		61.87661	100.00000	61.57718				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		76.66667	100.00000	76.24309				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		101.51972	0.00000	101.47357				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.05378	0.00000	100.09340				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.81500		136.81876	8.83000	136.60776				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		101.25587	0.00000	101.21870				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.96529	0.00000	100.92648				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		101.36260	0.00000	101.32102				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		101.25836	0.00000	101.22012				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.16130	0.00000	100.02572				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.22000		97.46897	9.23500	97.37996				70,994,000,000.00	7,700,000	28,700,000.00
LGL03	On 03/04/2018	Spot Bond	9.37000		95.16716	9.38500	95.07303				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.75500		99.35454	9.77500	99.21162				16,583,500,000.00	1,700,000	9,300,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		101.63958	0.00000	101.58014				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.75500		104.19054	10.77000	104.10899				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		101.79120	0.00000	101.72625				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		101.53823	0.00000	101.49704				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		101.64318	0.00000	101.59918				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		101.76908	0.00000	101.72169				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.47679	0.00000	100.44306				0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000		99.88951	0.00000	99.85795				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ048	On 06/06/2014	Spot Bond	0.00000	100.03232		0.00000	100.00000			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	99.53803		0.00000	99.50617			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	98.65923		0.00000	98.65285			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	97.32597		0.00000	97.29124			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	98.74423		0.00000	98.71203			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	66.22645		100.00000	65.97540			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	63.04443		100.00000	62.72909			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.18068		0.00000	101.14025			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	58.79116		100.00000	58.50666			0.00	0	0.00
MAQ19U	On 08/05/2014	Spot Bond	100.00000	66.66667		100.00000	99.45504			0.00	0	0.00
MAQ20U	On 19/05/2014	Spot Bond	100.00000	97.07447		100.00000	96.56085			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	85.10638		100.00000	83.91608			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	100.00000	10.66666		100.00000	10.63146			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	101.31665		0.00000	101.28064			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.72047		0.00000	100.68364			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.41563		0.00000	100.37665			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	101.04793		0.00000	101.01065			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	101.75028		0.00000	101.71160			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	101.06603		0.00000	101.02903			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.99719		0.00000	100.96291			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	101.37688		0.00000	101.34044			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	99.93671		0.00000	99.90448			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	99.93137		0.00000	99.89650			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.39305		0.00000	100.35738			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF039	On 17/04/2017	Spot Bond	0.00000	100.41208		0.00000	100.37557			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	89.61039		100.00000	89.03226			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	65.68277		100.00000	65.35422			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	23.50381		100.00000	23.39007			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	57.38235		100.00000	57.10467			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.09500	100.29797		9.11500	100.17110			9,095,000,000.00	1,000,000	139,800,000.00
MBSA02	On 15/04/2019	Spot Bond	8.98500	100.23547		9.00500	100.10907			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	101.19135		0.00000	101.14814			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	101.10766		0.00000	101.06748			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.44610		0.00000	100.40747			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.55960		0.00000	100.52200			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.56361		0.00000	100.52575			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.58365		0.00000	100.54449			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.19725		0.00000	102.15591			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	102.31150		0.00000	102.26821			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.45500	101.05028		8.47000	100.97233			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.16500	103.80254		9.18500	103.67627			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.93500	103.77041		9.95500	103.60900			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.80500	105.07069		6.82000	105.02310			0.00	0	1,500,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.90178		0.00000	100.86416			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.93506		0.00000	100.89607			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.95500	102.57211		9.97500	102.43427			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.77000	102.15139		7.78500	102.08994			379,953,000,000.00	48,900,000	4,784,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MIIL01	On 31/05/2015	Spot Bond	0.00000	101.38404		0.00000	101.34146			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.38000	102.27330		9.39500	102.18296			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	101.02244		0.00000	100.98238			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.81000	102.64955		9.83000	102.49714			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	9.91148		100.00000	9.86352			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	101.32756		0.00000	101.28663			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.08000	102.13533		9.09500	102.04648			18,160,000,000.00	2,000,000	89,400,000.00
MTN02	On 13/07/2014	Spot Bond	6.29000	103.91313		6.30500	103.87485			11,951,000,000.00	1,900,000	18,700,000.00
MTN03	On 13/07/2015	Spot Bond	7.85500	104.62076		7.87000	104.55929			0.00	0	90,000,000.00
MTN04	On 13/07/2017	Spot Bond	9.02000	106.20455		9.03500	106.11124			23,452,000,000.00	2,600,000	9,600,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.88259		100.89771	5.85293			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.96201		100.61875	5.93202			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	99.89434		0.00000	99.85835			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	99.89253		0.00000	99.85594			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	99.89087		0.00000	99.85375			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	99.88989		0.00000	99.85250			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	99.88038		0.00000	99.83977			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	99.86906		0.00000	99.82470			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.46519		100.00000	0.46286			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.46519		100.00000	0.46286			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.34000	97.61797		9.36000	97.45768			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK10A	On 25/07/2016	Spot Bond		7.70500	100.35885		7.72000	100.28712			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.47500	101.29220		9.49500	101.14599			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.47388		0.00000	100.43882			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		9.26000	101.85324		9.28000	101.70277			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	101.48795		0.00000	101.45113			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.69000	101.54980		9.71000	101.37215			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	102.83073		0.00000	102.79369			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	101.59086		0.00000	101.55361			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	102.52718		0.00000	102.48840			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.23616		0.00000	100.19849			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	101.38949		0.00000	101.35253			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.88786		0.00000	100.85154			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.45500	105.44321		7.47000	105.38166			2,982,000,000.00	400,000	669,800,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	102.85832		0.00000	102.82079			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.99500	111.80722		9.01500	111.66518			26,085,500,000.00	2,900,000	9,200,000.00
NBK4	On 28/10/2024	Spot Bond		10.99000	33.55044		11.00500	33.48382			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.85500	102.13053		7.87000	102.07383			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.33231		0.00000	100.28965			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.34944		0.00000	100.30461			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		8.20500	103.12255		8.22000	103.05148			17,230,500,000.00	2,100,000	2,000,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.85843		0.00000	100.81936			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	101.51530		0.00000	101.47144			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.83164		0.00000	100.78664			0.00	200,000,000	200,000,000.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.65577		0.00000	100.61204			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.48822		0.00000	100.44423			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	101.35739		0.00000	101.31554			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	89.43008		0.00000	89.39312			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	101.28530		0.00000	101.24566			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.26591		0.00000	100.22364			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.28863		0.00000	100.24285			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.18509		0.00000	100.14241			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.52722		0.00000	100.48181			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	85.64993		0.00000	85.61171			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.01732		0.00000	100.98157			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	99.86053		0.00000	99.81987			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.97827		0.00000	100.93750			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.92506		0.00000	100.88647			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.59468		0.00000	100.55214			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.89243		0.00000	100.85519			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.88056		0.00000	100.84381			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.87990		0.00000	100.84317			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.15228		0.00000	100.01887			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN82		On 20/03/2024	Spot Bond	0.00000	101.02180		0.00000	100.97918			0.00	0	0.00
NCLN83		On 20/03/2024	Spot Bond	10.16000	104.37960		10.17500	104.20121			0.00	0	0.00
NCLN84		On 20/03/2024	Spot Bond	0.00000	101.01521		0.00000	100.97286			0.00	0	0.00
NCLN85		On 20/03/2024	Spot Bond	10.19500	103.14916		10.21000	102.96966			0.00	0	0.00
NCLN87		On 20/03/2024	Spot Bond	0.00000	101.02180		0.00000	100.97918			0.00	0	0.00
NCLN88		On 20/12/2016	Spot Bond	0.00000	100.91359		0.00000	100.87547			0.00	0	200,000,000.00
NCLN89		On 20/03/2017	Spot Bond	0.00000	101.19977		0.00000	101.18060			0.00	0	0.00
NED11		On 17/09/2015	Spot Bond	8.70500	103.77116		8.72000	103.70387			0.00	0	0.00
NED13		On 25/07/2023	Spot Bond	0.00000	100.27520		0.00000	100.25221			0.00	0	0.00
NED14		On 29/11/2023	Spot Bond	0.00000	101.54234		0.00000	101.49625			0.00	0	0.00
NED15		On 08/04/2024	Spot Bond	10.37500	101.45957		10.39500	101.25277			0.00	0	0.00
NED16		On 08/04/2024	Spot Bond	0.00000	100.66461		0.00000	100.61934			0.00	0	0.00
NED9		On 06/07/2017	Spot Bond	0.00000	100.52479		0.00000	100.48955			0.00	0	0.00
NEDH1A		On 20/11/2018	Spot Bond	12.47000	115.74508		12.48500	115.61407			0.00	0	0.00
NEDH1B		On 20/11/2018	Spot Bond	0.00000	111.93655		0.00000	111.88436			0.00	0	122,800,000.00
NET48		On 03/06/2014	Spot Bond	0.00000	102.34727		0.00000	102.31717			0.00	0	0.00
NHM001		On 04/09/2015	Spot Bond	0.00000	101.63433		0.00000	101.58331			0.00	0	0.00
NILB10		On 08/12/2016	Spot Bond	2.15500	164.25859		2.17500	164.03919			0.00	0	0.00
NMP20N		On 24/07/2020	Spot Bond	9.00500	104.27565		9.02500	104.13030			0.00	0	0.00
NPL08		On 10/03/2015	Spot Bond	0.00000	101.02672		0.00000	100.99129			0.00	0	0.00
NPL09		On 10/09/2014	Spot Bond	0.00000	100.99606		0.00000	100.96154			0.00	0	0.00
NQ1A10		On 22/05/2020	Spot Bond	9.63500	105.82511		9.65500	105.67570			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	0.00000	101.38831		0.00000	101.34928			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A12		On 22/05/2014	Spot Bond	0.00000	101.36007		0.00000	101.32514			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	101.57920		0.00000	101.54336			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	101.30855		0.00000	101.27173			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	101.35845		0.00000	101.32025			0.00	0	0.00
NQ1A18		On 22/05/2049	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	9.83500	106.64578		9.85500	106.47424			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	0.00000	101.40839		0.00000	101.36880			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	101.35851		0.00000	101.32031			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	101.38837		0.00000	101.34934			0.00	0	0.00
NQ1B16		On 22/05/2049	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	10.03500	105.86885		10.05500	105.71813			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	101.48818		0.00000	101.44638			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	101.42833		0.00000	101.38819			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	101.40831		0.00000	101.36873			0.00	0	0.00
NQ1C16		On 22/05/2049	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	101.78692		0.00000	101.73679			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	101.66539		0.00000	101.61866			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	101.44820		0.00000	101.40750			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.85500	117.85714		8.87500	117.72149			0.00	0	500,000,000.00
NRA022		On 31/10/2022	Spot Bond	9.21000	117.88409		9.23000	117.69717			0.00	0	200,000,000.00
NRA023		On 31/05/2023	Spot Bond	2.05000	170.65837		2.07000	170.26298			0.00	0	9,400,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.53500	126.47548		9.55000	126.27606			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	102.08686		0.00000	102.04509			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	100.15647		0.00000	100.02208			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC15	On 26/07/2015	Spot Bond	0.00000		100.95562		0.00000	100.91778			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.90249		0.00000	100.86145			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		101.32942		0.00000	101.28956			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		101.37717		0.00000	101.33592			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		101.58284		0.00000	101.53478			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		102.00072		0.00000	101.94089			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.36279		100.00000	18.27094			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		38.63765		100.00000	38.44862			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.98500		102.92313		7.00000	102.86346			39,116,000,000.00	5,600,000	1,348,700,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		13.68475		100.00000	13.61853			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		99.12000		0.00000	100.21000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		59.90822		100.00000	59.61514			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		99.89418		0.00000	99.85813			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.27056		0.00000	100.23440			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		101.23048		0.00000	101.19363			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		101.13841		0.00000	101.12002			0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000		101.36116		0.00000	101.32914			0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000		101.23305		0.00000	101.20103			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.32435		0.00000	101.28641			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		101.11068		0.00000	101.07135			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		101.05865		0.00000	101.02325			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.93155		0.00000	100.89490			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.91609		0.00000	100.88007			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2B1F	On 15/06/2014	Spot Bond	0.00000	101.01406	0.00000	100.97433				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.96663	0.00000	100.92863				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.93435	0.00000	100.89760				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	101.06777	0.00000	101.02594				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	101.00872	0.00000	100.96907				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.96804	0.00000	100.92998				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	101.12709	0.00000	101.08297				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	101.05779	0.00000	101.01621				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	101.00733	0.00000	100.96772				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.16973	0.00000	100.13060				0.00	0	1,040,000,000.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.17457	0.00000	100.13435				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.17674	0.00000	100.13604				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.18157	0.00000	100.13979				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.20231	0.00000	100.15590				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.20713	0.00000	100.15964				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.17271	0.00000	100.03445				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.75500	104.24205	6.77000	104.19887				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.66000	97.68291	6.67500	97.64293				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.23500	39.14873	8.25000	39.06589				0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.75500	110.54307	6.77000	110.48280			7,681,155,445,743,500.00	37,106,653,700	67,334,045,100.00	
R158	On 15/09/2015	Spot Bond	6.75500	110.54307	6.77000	110.48280				0.00	0	266,666,700.00
R158P	On 15/09/2015	Spot Bond	6.65500	91.52175	6.67000	91.47115				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.75500	116.40929	6.77000	116.33208				0.00	0	266,666,700.00
R159P	On 15/09/2016	Spot Bond	6.58500	85.85882	6.60000	85.79921				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 21/12/2026	Spot Bond	8.41500	119.98317	8.43000	119.80095					3,984,830,451,063,000.00	73,538,972,200	67,013,120,000.00
R187P	On 21/12/2026	Spot Bond	8.15500	36.46553	8.17000	36.38325					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.07500	34.01862	8.09000	33.93709					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.64500	282.47449	1.66500	281.80915					8,757,666,134,000.00	5,323,809,200	24,849,500,000.00
R201	On 21/12/2014	Spot Bond	6.29000	104.78015	6.30500	104.73527					36,482,000,000,000.00	5,800,000,000	76,240,000,000.00
R202	On 07/12/2033	Spot Bond	1.84500	224.05818	1.83500	224.20310					19,802,707,506,000.00	10,733,174,800	48,258,650,000.00
R2023	On 28/02/2023	Spot Bond	8.29000	98.10476	8.31000	97.94078					1,979,592,220,810,000.00	38,792,789,000	10,316,599,500.00
R203	On 15/09/2017	Spot Bond	7.52000	103.32351	7.53500	103.23767					5,780,659,439,504,000.00	68,704,712,700	54,284,671,100.00
R2030	On 31/01/2030	Spot Bond	8.91500	94.46079	8.93000	94.29675					1,112,514,439,500,000.00	24,791,300,000	99,066,900,000.00
R2037	On 31/01/2037	Spot Bond	9.08500	96.66942	9.10000	96.48533					1,294,158,250,000,000.00	42,450,000,000	29,874,500,000.00
R204	On 21/12/2018	Spot Bond	7.74500	103.99392	7.76500	103.87350					1,758,871,736,842,500.00	27,097,706,500	39,029,046,000.00
R2048	On 28/02/2048	Spot Bond	9.15500	97.40834	9.17000	97.21108					555,382,582,000,000.00	60,664,400,000	07,122,200,000.00
R207	On 15/01/2020	Spot Bond	7.95500	99.07075	7.97500	98.93967					4,488,174,262,219,000.00	64,195,381,800	90,806,033,100.00
R208	On 31/03/2021	Spot Bond	8.11000	93.61258	8.13000	93.47243					1,288,237,712,192,000.00	58,845,587,200	67,623,759,100.00
R209	On 31/03/2036	Spot Bond	9.00500	74.49019	9.02000	74.34168					1,633,487,083,641,500.00	81,397,788,300	55,188,032,600.00
R210	On 31/03/2028	Spot Bond	1.79000	166.35361	1.79000	166.21635					1,366,460,940,000.00	763,386,000	30,948,900,000.00
R211	On 31/01/2017	Spot Bond	0.97500	127.85359	0.97500	127.75367					2,542,246,785,000.00	2,607,432,600	45,940,788,600.00
R212	On 31/01/2022	Spot Bond	1.55500	133.22532	1.55500	133.11696					15,176,137,881,000.00	9,759,574,200	56,377,500,000.00
R213	On 28/02/2031	Spot Bond	8.91000	84.80870	8.92500	84.65493					1,699,035,424,218,000.00	90,688,599,800	44,991,473,800.00
R214	On 28/02/2041	Spot Bond	9.08000	75.41508	9.09500	75.26138					1,842,508,995,532,000.00	02,919,492,900	31,742,911,700.00
R226C	On 15/09/2014	Spot Bond	6.26000	97.81904	6.27500	97.78104					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.81500	94.44232	6.83000	94.39617					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.65500	91.52175	6.67000	91.47115					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R229C	On 15/03/2016	Spot Bond	6.57500	88.70164	6.59000	88.64653				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.58500	85.85882	6.60000	85.79921				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.34500	99.24093	6.36000	99.20484				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.29500	96.22492	6.31000	96.18339				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.72500	92.85421	6.74000	92.80530				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.59500	90.01694	6.61000	89.96360				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.57500	87.17918	6.59000	87.12129				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.63500	84.27600	6.65000	84.21366				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.49500	79.48248	7.51000	79.41445				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.54500	76.47791	7.56000	76.40674				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.75000	73.10045	7.77000	73.01189				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.73000	70.43612	7.75000	70.34408				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.71000	67.88197	7.73000	67.78681				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.70000	65.39764	7.72000	65.29971				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.91500	62.18062	7.93500	62.08089				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.89500	59.88974	7.91500	59.78799				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	8.03000	57.08517	8.05000	56.98235				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	8.00000	55.00244	8.02000	54.89817				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.97000	53.01101	7.99000	52.90550				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.94000	51.10644	7.96000	50.99988				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.90000	49.32779	7.92000	49.22030				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.86000	47.62940	7.88000	47.52112				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.35500	43.67414	8.37000	43.59090				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.31500	42.09414	8.33000	42.01097				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R347C	On 21/06/2025	Spot Bond	8.27500	40.58692	8.29000	40.50388			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	8.23500	39.14873	8.25000	39.06589			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	8.19500	37.77604	8.21000	37.69346			0.00		0	0.00	
R350C	On 21/12/2026	Spot Bond	8.15500	36.46553	8.17000	36.38325			0.00		0	0.00	
R351C	On 21/06/2027	Spot Bond	8.11500	35.21405	8.13000	35.13212			0.00		0	0.00	
R352C	On 21/12/2027	Spot Bond	8.07500	34.01862	8.09000	33.93709			0.00		0	0.00	
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.59163	0.00000	100.53861			0.00		0	0.00	
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.65310	0.00000	101.60536			0.00		0	0.00	
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.61152	0.00000	100.55907			0.00		0	0.00	
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.51157	0.00000	100.46173			0.00		0	0.00	
RCSB1U	On 30/04/2017	Spot Bond	100.00000	15.37552	100.00000	15.30111			0.00		0	0.00	
RCSB2U	On 24/07/2017	Spot Bond	100.00000	5.68957	100.00000	5.66173			0.00		0	0.00	
RCSB3U	On 17/03/2017	Spot Bond	100.00000	19.31074	100.00000	19.21729			0.00		0	0.00	
RCSC14	On 06/06/2014	Spot Bond	0.00000	101.21700	0.00000	101.17781			0.00		0	0.00	
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.73903	0.00000	100.69894			0.00		0	0.00	
RDFB02	On 11/03/2018	Spot Bond	0.00000	101.16330	0.00000	101.12261			0.00		0	0.00	
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.65181	0.00000	101.61424			0.00		0	0.00	
RDFC11	On 14/05/2014	Spot Bond	0.00000	101.34278	0.00000	101.31042			0.00		0	0.00	
RDFC12	On 14/08/2014	Spot Bond	0.00000	101.47967	0.00000	101.44402			0.00		0	0.00	
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.78481	0.00000	100.74899			0.00		0	0.00	
RES06	On 18/10/2014	Spot Bond	0.00000	100.32464	0.00000	100.28319			0.00		0	0.00	
RES12	On 20/08/2015	Spot Bond	0.00000	101.50656	0.00000	101.46673			0.00		0	0.00	
RES15	On 12/11/2017	Spot Bond	0.00000	100.46560	0.00000	100.42695			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES18	On 05/02/2018	Spot Bond	0.00000	100.05706		0.00000	100.01895			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	101.16759		0.00000	101.12751			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.63631		0.00000	100.60102			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.32132		0.00000	100.28002			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000	102.80144		0.00000	102.76942			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	101.34759		0.00000	101.30645			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	101.26251		0.00000	101.22103			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	101.28505		0.00000	101.24538			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	102.55029		0.00000	102.49224			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	101.14266		0.00000	101.08122			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.25646		0.00000	100.19222			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.23045		0.00000	100.17273			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.23045		0.00000	100.17273			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	101.22602		0.00000	101.16633			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	101.36752		0.00000	101.30101			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	101.64849		0.00000	101.59184			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	105.41610		12.35000	105.34633			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	101.37646		0.00000	101.32922			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.44940		100.00000	12.38712			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	101.28790		0.00000	101.24366			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	99.82333		0.00000	101.69775			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.51387		0.00000	100.47033			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.35369		0.00000	100.30833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPG02	On 25/11/2014	Spot Bond		0.00000	101.71183		0.00000	101.66243			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	2.66693		100.00000	2.65388			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	14.48182		100.00000	14.41097			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	21.38242		100.00000	21.27895			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.25150		100.00000	12.16219			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	21.38878		100.00000	21.28179			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	99.64003		0.00000	99.54998			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.34044		0.00000	100.16125			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.41000	103.26476		9.43000	103.11066			11,292,000,000.00	1,200,000	579,800,000.00
RW23	On 10/12/2023	Spot Bond		9.54000	103.69048		9.56000	103.51370			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		10.06000	105.57475		10.07500	105.40321			0.00	0	0.00
SA063U	On 23/05/2014	Spot Bond		100.00000	96.05263		100.00000	95.54974			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	95.84420		0.00000	96.09549			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		8.00500	111.28875		8.02000	111.20515			0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	101.57616		0.00000	101.53119			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		9.57000	104.44668		9.58500	104.34847			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.32080		0.00000	100.27671			0.00	0	1,500,000,000.00
SBK16	On 15/03/2023	Spot Bond		0.00000	101.11314		0.00000	101.06956			0.00	0	1,600,000,000.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.17520		0.00000	100.03595			0.00	0	1,100,000,000.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.31247		0.00000	100.26646			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.30709		0.00000	100.26188			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.85500	106.12863		7.87000	106.06841			6,284,000,000.00	800,000	1,049,400,000.00
SBK9	On 10/04/2018	Spot Bond		9.34500	97.58475		9.36500	97.47276			3,738,000,000.00	400,000	379,800,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN27	On 15/09/2015	Spot Bond	8.21500	108.59358		8.23000	108.52623			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.07500	108.77836		8.09000	108.71168			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.00500	108.87093		8.02000	108.80458			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.92000	99.28637		8.93500	99.19706			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.15000	108.67931		8.16500	108.61227			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.11500	108.72552		8.13000	108.65865			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	101.00701		0.00000	100.96755			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.86814		0.00000	100.85468			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	101.09637		0.00000	101.04662			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.71762		0.00000	100.67526			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.57000	102.06805		8.58500	101.97804			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.58316		0.00000	100.54394			0.00	0	2,000,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.88875		0.00000	100.84831			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	105.00191		0.00000	104.96000			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.26000	108.50468		9.28000	108.34492			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.06500	99.70732		10.08000	99.55013			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	99.85433		0.00000	99.81195			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.94919		0.00000	101.91362			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	101.68440		0.00000	101.64422			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	104.16373		0.00000	104.12328			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.84500	104.13517		8.86500	104.00529			68,991,000,000.00	7,800,000	1,347,900,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	10.24663		100.00000	10.20083			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.83000	103.98383		9.85000	103.80325			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.27355		0.00000	100.23555			0.00	0	140,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS3	On 25/05/2026	Spot Bond		9.11500	97.09891		9.13000	96.94777			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.81000	93.48173		9.83000	93.33194			7,848,000,000.00	800,000	700,000.00
SBS9	On 07/07/2016	Spot Bond		7.93500	110.60416		7.95000	110.52590			19,044,000,000.00	2,400,000	152,200,000.00
SBSI11	On 07/12/2023	Spot Bond		2.17500	270.77717		2.19500	270.26444			0.00	0	1,760,000,000.00
SBSI12	On 31/01/2017	Spot Bond		1.62000	125.49582		1.62000	125.45331			0.00	0	500,000,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	105.08000		0.00000	104.97000			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	9.79201		100.00000	9.74462			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		2.24500	123.46021		2.24500	123.41417			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	100.61357		6.50000	100.57841			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	101.11825		0.00000	101.07353			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.76997		0.00000	100.72824			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	102.41647		0.00000	102.37346			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		9.55000	100.97531		9.56500	100.88410			17,190,000,000.00	1,800,000	1,700,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	102.15256		0.00000	102.10947			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.56285		0.00000	100.52137			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.88852		0.00000	100.84815			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.80956		0.00000	100.77268			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS10	On 28/07/2014	Spot Bond	0.00000	100.15619		0.00000	100.12145			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	10.44533		100.00000	10.39308			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	101.14311		0.00000	101.10241			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.05500	105.39390		8.07000	105.31659			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.34500	99.71571		9.36500	99.59711			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.87000	99.42713		8.88500	99.33793			0.00	0	1,890,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	101.47741		0.00000	101.43961			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	101.47639		0.00000	101.43667			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	101.81122		0.00000	101.77382			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	101.48683		0.00000	101.44684			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.16603		0.00000	100.02932			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.62000	105.38131		8.63500	105.30324			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.53745		0.00000	100.49767			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.92663		0.00000	100.88819			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.43933		0.00000	100.39819			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.66000	93.36889		9.68000	93.23591		17,439,198,000,000.00	1,805,300,000	2,948,600,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000	101.38436		0.00000	101.34168			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.92438		0.00000	100.88030			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.27468		0.00000	100.23106			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.71800	86.02042		9.73800	85.88629			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.78000	85.74336		9.80000	85.60945			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.53500	104.02619		7.55000	103.97482			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.21500	93.69400		9.23500	93.56496			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	101.06351		0.00000	101.02100			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN009	On 15/09/2017	Spot Bond		8.70000	99.90756		8.71500	99.81876			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.36000	106.56215		2.36000	106.52175			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.69500	100.41818		8.71500	100.29756			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.15442		0.00000	100.11852			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	101.85379		0.00000	101.79993			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.83500	108.70630		9.85000	108.53827			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	101.22405		0.00000	101.18629			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.59115		0.00000	100.55242			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	101.00823		0.00000	100.96792			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.14000	76.19621		10.15500	76.05846			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond		0.00000	100.39472		0.00000	100.35765			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.33161		0.00000	100.28900			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
SY1049	On 05/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond		0.00000	99.92013		0.00000	99.88818			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond		0.00000	99.90415		0.00000	99.87220			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond		0.00000	99.87209		0.00000	99.84011			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond		0.00000	99.87227		0.00000	99.84033			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond		0.00000	99.80804		0.00000	99.77605			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond		0.00000	99.77571		0.00000	99.74367			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond		0.00000	99.69281		0.00000	99.66048			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond		0.00000	99.46860		0.00000	99.43640			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond		0.00000	99.34923		0.00000	99.31669			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1067	On 18/06/2014	Spot Bond	0.00000	99.33225	0.00000	99.29968				0.00	0	0.00
SY1069	On 05/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1071	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	99.96869				0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond	100.00000	91.93955	100.00000	91.47870				0.00	0	0.00
SY1073	On 12/05/2014	Spot Bond	0.00000	99.93543	0.00000	99.90314				0.00	0	0.00
SY1074	On 21/05/2014	Spot Bond	0.00000	99.79027	0.00000	99.75800				0.00	0	0.00
SY1075	On 23/05/2014	Spot Bond	0.00000	99.75565	0.00000	99.72307				0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000	98.78634	0.00000	98.75353				0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000	81.65548	100.00000	81.29176				0.00	0	0.00
SY1080	On 30/05/2014	Spot Bond	0.00000	99.64162	0.00000	99.60904				0.00	0	0.00
SY1081	On 29/05/2014	Spot Bond	100.00000	94.55959	100.00000	94.07216				0.00	0	0.00
SY1082	On 05/06/2014	Spot Bond	100.00000	92.87532	100.00000	92.40506				0.00	0	0.00
SY1084	On 09/06/2014	Spot Bond	100.00000	91.93955	100.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.21500	108.18134	7.23000	108.11881				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	9.01500	100.81270	9.03000	100.65875				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	88.82650	100.00000	88.41811				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	83.54191	100.00000	83.16560				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	30.96900	100.00000	30.81409				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.29442	0.00000	100.25676				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.01389	0.00000	100.06720				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	99.81275	0.00000	101.28571				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	101.23119	0.00000	101.19320				0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000	98.83386	0.00000	98.82769				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	101.25909	0.00000	101.22490				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS122		On 20/03/2017	Spot Bond	0.00000	100.86854		0.00000	100.83229			0.00	0	0.00
TFS123		On 20/03/2019	Spot Bond	0.00000	100.91515		0.00000	100.87698			0.00	100,000,000	100,000,000.00
TFS124		On 18/06/2014	Spot Bond	0.00000	99.34748		0.00000	99.31565			0.00	0	0.00
TFS125		On 23/10/2014	Spot Bond	0.00000	97.05415		0.00000	97.01908			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.16504		0.00000	100.12699			0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	8.00500	103.77270		8.02000	103.69733			0.00	0	0.00
TH10A1		On 18/10/2038	Spot Bond	0.00000	100.30806		0.00000	100.26945			0.00	0	0.00
TH10A2		On 18/10/2038	Spot Bond	0.00000	100.31659		0.00000	100.27690			0.00	0	0.00
TH10A3		On 18/07/2017	Spot Bond	7.83000	102.36134		7.83000	102.31791			0.00	0	0.00
TH10A4		On 18/07/2017	Spot Bond	0.00000	100.30337		0.00000	100.26535			0.00	0	196,140,600.00
TH10A5		On 18/07/2017	Spot Bond	0.00000	100.31403		0.00000	100.27467			0.00	0	0.00
TH10A6		On 18/07/2017	Spot Bond	0.00000	102.00632		0.00000	101.96342			0.00	0	0.00
TH10A7		On 18/10/2038	Spot Bond	0.00000	100.30337		0.00000	100.26535			0.00	0	0.00
TH10A8		On 18/10/2038	Spot Bond	0.00000	100.31403		0.00000	100.27467			0.00	0	0.00
TH10A9		On 18/07/2017	Spot Bond	7.16000	102.16066		7.16000	102.12097			0.00	0	0.00
TH10B1		On 18/10/2038	Spot Bond	0.00000	100.33490		0.00000	100.29291			0.00	0	0.00
TH10B2		On 18/07/2017	Spot Bond	0.00000	100.33319		0.00000	100.29142			0.00	0	0.00
TH10C1		On 18/10/2038	Spot Bond	0.00000	100.37396		0.00000	100.32707			0.00	0	0.00
TH10C2		On 18/07/2017	Spot Bond	0.00000	100.36846		0.00000	100.32224			0.00	0	0.00
TH10D1		On 18/10/2038	Spot Bond	0.00000	100.53389		0.00000	100.46684			0.00	0	0.00
TH10D2		On 18/07/2017	Spot Bond	0.00000	100.51507		0.00000	100.45040			0.00	0	0.00
TH11A1		On 18/07/2041	Spot Bond	0.00000	100.30294		0.00000	100.26497			0.00	20,000,000	90,000,000.00
TH11A2		On 18/07/2041	Spot Bond	0.00000	100.31659		0.00000	100.27690			0.00	0	0.00

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	102.55785		8.73000	102.48525			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.30166		0.00000	100.26385			0.00	0	65,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.31403		0.00000	100.27467			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.21500	98.92848		9.23500	98.78756			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.44223		0.00000	100.40469			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.46462		0.00000	100.42520			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.33574		0.00000	100.29365			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.33106		0.00000	100.28956			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.48763		0.00000	100.44627			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.37312		0.00000	100.32632			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.37142		0.00000	100.32484			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.52845		0.00000	100.48367			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.50460		0.00000	100.44125			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.50628		0.00000	100.44272			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.74049		0.00000	100.67783			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.32261		0.00000	100.28143			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.06260		101.06155	6.03266			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.30166		0.00000	100.26385			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	108.98972		0.00000	108.95126			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.34000		0.00000	100.29737			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.35699		0.00000	100.31223			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.53556		0.00000	100.46831			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.73144		0.00000	100.69272			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.31611		0.00000	100.27574			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.32044		0.00000	100.27953			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.31611		0.00000	100.27574			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.32044		0.00000	100.27953			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.32261		0.00000	100.28143			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.31351		0.00000	100.27346			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.32044		0.00000	100.27953			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.34426		0.00000	100.30038			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.34426		0.00000	100.30038			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.34426		0.00000	100.30038			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.37887		0.00000	100.33066			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.38751		0.00000	100.33823			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.37671		0.00000	100.32877			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.54909		0.00000	100.47963			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.55983		0.00000	100.48903			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.55553		0.00000	100.48527			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.50500	103.40166		8.52000	103.34044			15,309,000,000.00	1,800,000	969,600,000.00
TL20	On 22/02/2020	Spot Bond		10.15500	83.57905		10.17500	83.48229			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		8.36000	102.51399		8.37500	102.42193			20,064,000,000.00	2,400,000	4,092,100,000.00
TN20	On 17/09/2020	Spot Bond		9.31000	107.07510		9.33000	106.92438			42,857,654,000,000.00	4,603,400,000	30,193,100,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	0.70230		100.00000	0.69787			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.47000	108.26760		9.49000	108.08300			0.00	0	10,980,000,000.00
TN25	On 19/08/2025	Spot Bond		9.61500	101.23809		9.63000	101.08418			5,769,000,000,000.00	600,000,000	14,280,000,000.00
TN27	On 14/11/2027	Spot Bond		9.56000	94.90613		9.57500	94.74873			76,480,000,000.00	8,000,000	6,877,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TNF16	On 10/06/2016	Spot Bond	0.00000	101.69497	0.00000	101.65883				0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	102.47714	0.00000	102.43861				0.00	600,000,000	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	99.93911	0.00000	99.90315				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	99.86954	0.00000	99.83146				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	99.86602	0.00000	99.82691				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	99.86556	0.00000	99.82634				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	99.84774	0.00000	99.80349				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	99.81111	0.00000	99.75646				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.78522	0.00000	100.74863				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.58617	0.00000	100.54696				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.59878	0.00000	100.55875				0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.38964	0.00000	100.35392				0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.41643	0.00000	100.37826				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.21439	10.00000	100.16075				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.20905	9.75000	100.15674				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.20871	100.00000	10.15612				0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	99.89476	0.00000	99.86469				0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	99.69265	0.00000	99.66338				0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	97.67272	0.00000	97.64106				0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	96.97653	0.00000	96.94454				0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	96.79206	0.00000	96.76046				0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	99.46853	0.00000	99.43816				0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	98.80585	0.00000	98.77483				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP156	On 22/01/2015	Spot Bond		0.00000	95.72169		0.00000	95.68865			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond		0.00000	98.44015		0.00000	98.40587			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	94.76751		0.00000	94.72918			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond		0.00000	98.22260		0.00000	98.18874			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	94.44092		0.00000	94.41135			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	94.38852		0.00000	94.35123			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond		0.00000	97.72569		0.00000	97.69149			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	94.22737		0.00000	94.19072			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	94.00380		0.00000	93.96735			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond		0.00000	97.26097		0.00000	97.22695			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	93.78306		0.00000	93.74681			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	14.25956		100.00000	14.18823			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond		0.00000	101.32218		0.00000	101.28768			0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond		0.00000	101.24993		0.00000	101.21747			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond		0.00000	100.44998		0.00000	100.41664			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond		0.00000	100.39584		0.00000	100.36285			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond		0.00000	100.38331		0.00000	100.34998			0.00	0	0.00
TWC050	On 26/05/2014	Spot Bond		0.00000	100.37254		0.00000	100.34014			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond		0.00000	100.35217		0.00000	100.31863			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond		0.00000	100.24842		0.00000	100.21530			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond		0.00000	101.45122		0.00000	101.41448			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond		0.00000	100.43120		0.00000	100.39371			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond		0.00000	101.29322		0.00000	101.26048			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCM10	On 24/07/2014	Spot Bond	0.00000	100.38709	0.00000	100.35343				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.51000	107.79103	9.53000	107.63418				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.35394	0.00000	100.30858				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.73705	0.00000	100.68804				0.00	30,000,000	30,000,000.00
UTR40	On 10/09/2017	Spot Bond	9.86000	102.43874	9.87500	102.34305				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.71472	0.00000	100.67985				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.71367	0.00000	100.67766				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.96356				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	99.99984	0.00000	99.96211				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	99.99991	0.00000	99.96213				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.78588	0.00000	100.74631				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.80818	0.00000	100.76752				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.11500	115.63392	7.13000	115.55902				0.00	0	9,800,000,000.00
WS05	On 01/08/2018	Spot Bond	1.45500	235.69540	1.45500	235.50499				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	7.05500	105.94012	7.07000	105.88424				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.02500	106.59014	8.04000	106.50316				0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.30000	106.83663	8.32000	106.70594				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.58000	105.94523	8.60000	105.80196				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.65000	105.81329	8.67000	105.65860				0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.70500	92.71811	6.72000	92.66884				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.32500	99.08993	6.34000	99.05370				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.63500	90.98084	6.65000	90.92920				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.30500	96.57880	6.32000	96.53774				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.70500	92.70122	6.72000	92.65192				0.00	0	7,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z083		On 30/09/2019	Spot Bond	7.69000	66.56279	7.71000	66.46635			0.00	0	0.00
ZA021		On 20/10/2015	Spot Bond	100.00000	36.55005	100.00000	36.41149			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	19.34640	100.00000	19.27306			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>35,768,221,713,978,500.00</b>	<b>3,818,198,300</b>	<b>90 264 515 688.00</b>
<b>Grand Total:</b>										<b>35,768,233,293,431,200.00</b>	<b>3,818,336,955</b>	<b>90 267 945 486.00</b>