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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 28/05/2014

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 28/05/2014	Any day expiry		10.48410	10.48410		10.45740	10.45740		10.88	5,242,050.00	500	0.00
\$ / R	On 29/05/2014	Any day expiry		10.49720	10.49720		10.45740	10.45740		10.88	0.00	0	0.00
\$ / R	On 29/05/2014	Any day expiry	10.42	Put	2.73560	0.00274	16.71520	0.01672	2.736	10.88	0.00	0	2,000.00
\$ / R	On 30/05/2014	Any day expiry		10.49720	10.49720		10.45740	10.45740		10.89	0.00	0	0.00
\$ / R	On 30/05/2014	Any day expiry	10.35	Put	3.74030	0.00374	9.90480	0.00990	3.740	13.53	0.00	0	1,500.00
\$ / R	On 30/05/2014	Any day expiry	10.36	Put	4.38940	0.00439	11.34830	0.01135	4.389	13.35	0.00	0	2,000.00
\$ / R	On 04/06/2014	Any day expiry		10.50390	10.50390		10.46540	10.46540		10.04	0.00	0	0.00
\$ / R	On 04/06/2014	Any day expiry	10.40	Call	128.33680	0.12834	101.64680	0.10165	128.337	10.96	0.00	0	1,500.00
\$ / R	On 04/06/2014	Any day expiry	10.65	Call	17.92620	0.01793	14.26070	0.01426	17.926	11.49	0.00	0	1,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future		10.51910	10.51910		10.47950	10.47950		10.54	533,928,477.80	50,758	763,988.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.00000	0.00000	0.00580	0.00001	0.000	14.34	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	0.00000	0.00000	0.00860	0.00001	0.000	14.60	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	0.00000	0.00000	0.00910	0.00001	0.000	14.64	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	0.51810	0.00052	0.80410	0.00080	0.518	14.22	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	0.64610	0.00065	0.99460	0.00099	0.646	14.06	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	2.57540	0.00258	3.78030	0.00378	2.575	13.01	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	3.19210	0.00319	4.68160	0.00468	3.192	12.84	0.00	0	10,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	3.44190	0.00344	5.02490	0.00502	3.442	12.80	0.00	0	50.00

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	10.02	Put	3.71030	0.00371	5.39210	0.00539	3.710	12.75	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	8.29300	0.00829	11.49330	0.01149	8.293	12.24	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	9.55390	0.00955	13.13420	0.01313	9.554	12.15	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.20	Call	332.61400	0.33261	297.71940	0.29772	332.614	11.92	0.00	0	1,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	102.37820	0.10238	85.58010	0.08558	102.378	10.54	511,891.00	5,000	23,800.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	83.27820	0.08328	106.08010	0.10608	83.278	10.54	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	123.48370	0.12348	150.77110	0.15077	123.484	10.89	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.60	Call	62.19730	0.06220	51.56000	0.05156	62.197	11.04	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	163.99560	0.16400	194.47320	0.19447	163.996	11.19	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	178.58820	0.17859	209.98490	0.20998	178.588	11.29	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	392.24530	0.39225	430.09930	0.43010	392.245	12.53	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	8.40710	0.00841	7.18060	0.00718	8.407	12.78	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.96	Call	7.91620	0.00792	6.81380	0.00681	7.916	12.83	0.00	0	3,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	6.22000	0.00622	5.53370	0.00553	6.220	13.03	0.00	0	20,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	487.12000	0.48712	526.03370	0.52603	487.120	13.03	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	5.51220	0.00551	4.99220	0.00499	5.512	13.13	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	3.58610	0.00359	3.33290	0.00333	3.586	13.65	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	3.25310	0.00325	3.01900	0.00302	3.253	13.80	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	3.09970	0.00310	2.87420	0.00287	3.100	13.87	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	2.44470	0.00244	2.25570	0.00226	2.445	14.24	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	2.22770	0.00223	2.05050	0.00205	2.228	14.39	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	0.63400	0.00063	0.55030	0.00055	0.634	16.63	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	981.53400	0.98153	1,021.05030	1.02105	981.534	16.63	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	0.42870	0.00043	0.36850	0.00037	0.429	17.32	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	0.10000	0.00010	0.09250	0.00009	0.100	19.90	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,481.00000	1.48100	1,520.59250	1.52059	1,481.000	19.90	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	0.08540	0.00009	0.07960	0.00008	0.085	20.22	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	0.04880	0.00005	0.04710	0.00005	0.049	21.45	0.00	0	15,489.00
\$ / R	On 17/06/2014	Any day expiry			10.52590	10.52590	10.48570	10.48570		10.37	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	10.36	Call	208.28060	0.20828	179.21640	0.17922	208.281	10.78	0.00	0	10,000.00
\$ / R	On 17/06/2014	Any day expiry	10.47	Put	76.99610	0.07700	95.22100	0.09522	76.996	10.46	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Put	100.03500	0.10004	123.72180	0.12372	100.035	10.48	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Call	105.93500	0.10594	89.42180	0.08942	105.935	10.48	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry			10.52750	10.52750	10.48730	10.48730		10.43	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.47	Put	79.23320	0.07923	98.69290	0.09869	79.233	10.50	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Call	109.84640	0.10985	92.50770	0.09251	109.846	10.53	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Put	102.34640	0.10235	125.20770	0.12521	102.346	10.53	0.00	0	2,500.00
\$ / R	On 19/06/2014	Any day expiry			10.52920	10.52920	10.48890	10.48890		10.47	0.00	0	0.00
\$ / R	On 25/06/2014	Any day expiry			10.53930	10.53930	10.49820	10.49820		10.47	0.00	0	0.00
\$ / R	On 25/06/2014	Any day expiry	10.44	Put	78.07100	0.07807	95.29500	0.09530	78.071	10.47	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Call	171.21120	0.17121	147.97260	0.14797	171.211	10.47	0.00	0	5,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Put	81.91120	0.08191	99.77260	0.09977	81.911	10.47	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Call	123.99780	0.12400	106.11990	0.10612	123.998	10.68	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Put	124.69780	0.12470	147.91990	0.14792	124.698	10.68	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Call	119.74060	0.11974	102.37770	0.10238	119.741	10.73	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Put	130.44060	0.13044	154.17770	0.15418	130.441	10.73	0.00	0	2,500.00
\$ / R	On 26/06/2014	Any day expiry			10.54100	10.54100	10.49980	10.49980		10.69	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.54270	10.54270	10.50140	10.50140		10.72	0.00	0	0.00

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 27/06/2014	Any day expiry	8.30	Put	0.00750		0.00001		0.00320	0.00000	0.008	21.60	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	49.13210		0.04913		41.76360	0.04176	49.132	12.14	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.54780		10.54780		10.50610	10.50610		10.60	0.00	0	201.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	310.50210		0.31050		343.79610	0.34380	310.502	11.90	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	0.31550		0.00032		0.26990	0.00027	0.316	18.40	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			10.59460		10.59460		10.55520	10.55520		10.69	0.00	0	348.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.11800		0.00012		0.13690	0.00014	0.118	18.49	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	110.47190		0.11047		100.60900	0.10061	110.472	11.66	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.59630		10.59630		10.55690	10.55690		10.71	18,465,750.00	1,740	348.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	321.54480		0.32154		350.84670	0.35085	321.545	11.58	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	1.42350		0.00142		1.26310	0.00126	1.423	16.72	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			10.63770		10.63770		10.59630	10.59630		11.00	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	97.67970		0.09768		111.21200	0.11121	97.680	10.73	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	23.28130		0.02328		21.90350	0.02190	23.281	16.66	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.64630		10.64630		10.60460	10.60460		11.16	0.00	0	1,329.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	335.11010		0.33511		363.86440	0.36386	335.110	11.74	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	10.49260		0.01049		9.16020	0.00916	10.493	19.06	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.64810		10.64810		10.60620	10.60620		11.18	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.52580		0.00053		0.59110	0.00059	0.526	17.41	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	139.99530		0.14000		129.91070	0.12991	139.995	12.37	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.68070		10.68070		10.63900	10.63900		11.55	53,510,307.00	5,010	69,485.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	2.53270		0.00253		2.64290	0.00264	2.533	15.02	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	2.92090		0.00292		3.01690	0.00302	2.921	14.66	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	3.02770		0.00303		3.11940	0.00312	3.028	14.57	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	3.62970		0.00363		3.69430	0.00369	3.630	14.13	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	20.46510		0.02047		23.18350	0.02318	20.465	11.08	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	41.82630		0.04183		47.04710	0.04705	41.826	10.86	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	56.43540		0.05644		64.81530	0.06482	56.435	10.75	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	74.61660		0.07462		86.40200	0.08640	74.617	10.76	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	79.67920		0.07968		91.80630	0.09181	79.679	10.79	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	84.97230		0.08497		97.43710	0.09744	84.972	10.83	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	90.49920		0.09050		103.30150	0.10330	90.499	10.86	0.00	0	10,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	105.35860		0.10536		118.99260	0.11899	105.359	10.93	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	132.31420		0.13231		147.24100	0.14724	132.314	11.06	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	420.37580		0.42038		393.91640	0.39392	420.376	11.09	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	171.64040		0.17164		188.11320	0.18811	171.640	11.21	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	360.96340		0.36096		336.03670	0.33604	360.963	11.24	3,609,634.00	10,000	16,362.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	180.26340		0.18026		197.03670	0.19704	180.263	11.24	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	355.37060		0.35537		330.59190	0.33059	355.371	11.26	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	202.92130		0.20292		220.43200	0.22043	202.921	11.32	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	323.12330		0.32312		299.22460	0.29922	323.123	11.35	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	212.42330		0.21242		230.22460	0.23022	212.423	11.35	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	222.17400		0.22217		240.26110	0.24026	222.174	11.38	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	307.84330		0.30784		284.37240	0.28437	307.843	11.40	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	227.14330		0.22714		245.37240	0.24537	227.143	11.40	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	252.90210		0.25290		274.62820	0.27463	252.902	11.47	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	274.33030		0.27433		255.75010	0.25575	274.330	11.51	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Put	263.63030		0.26363		286.75010	0.28675	263.630	11.51	0.00	0	100.00

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\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	184.73020	0.18473	172.61730	0.17262	184.730	12.37	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	166.52480	0.16652	155.49640	0.15550	166.525	12.62	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	86.56610	0.08657	81.16940	0.08117	86.566	14.34	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	84.37330	0.08437	79.12570	0.07913	84.373	14.42	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	83.30300	0.08330	78.12880	0.07813	83.303	14.45	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	82.24970	0.08225	77.14630	0.07715	82.250	14.49	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	45.34260	0.04534	42.68590	0.04269	45.343	16.24	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	33.56090	0.03356	31.91330	0.03191	33.561	17.15	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	30.85910	0.03086	29.43770	0.02944	30.859	17.42	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	29.61750	0.02962	28.29790	0.02830	29.618	17.56	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	28.15790	0.02816	26.95840	0.02696	28.158	17.73	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	21.00380	0.02100	19.70890	0.01971	21.004	18.77	0.00	0	10,000.00
\$ / R	On 22/09/2014	Any day expiry			10.69340	10.69340	10.65180	10.65180		11.62	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	185.07990	0.18508	201.41420	0.20141	185.080	11.32	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	202.94480	0.20294	219.81610	0.21982	202.945	11.38	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.70070	10.70070	10.65920	10.65920		11.68	0.00	0	1,338.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	348.90230	0.34890	375.01550	0.37502	348.902	12.01	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	21.45220	0.02145	20.74800	0.02075	21.452	19.97	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.70610	10.70610	10.66470	10.66470		11.82	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	1.51370	0.00151	1.62480	0.00162	1.514	17.01	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	204.74210	0.20474	192.33910	0.19234	204.742	12.53	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			10.76060	10.76060	10.71960	10.71960		11.98	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	2.83820	0.00284	3.02150	0.00302	2.838	16.70	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	359.02310	0.35902	382.82000	0.38282	359.023	12.14	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	189.23840	0.18924	178.64450	0.17864	189.238	13.53	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	39.26530	0.03927	39.91770	0.03992	39.265	20.84	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.77150	10.77150	10.73060	10.73060		12.13	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	95.73880	0.09574	103.07670	0.10308	95.739	11.23	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	102.66730	0.10267	97.07870	0.09708	102.667	15.61	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.80960	10.80960	10.76910	10.76910		12.16	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	364.18590	0.36419	386.36470	0.38636	364.186	12.16	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	54.76190	0.05476	55.75710	0.05576	54.762	21.84	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.81510	10.81510	10.77460	10.77460		12.31	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	4.33330	0.00433	4.89990	0.00490	4.333	16.39	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	239.13250	0.23913	226.85520	0.22686	239.133	13.49	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			10.84020	10.84020	10.79920	10.79920		12.37	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.84210	10.84210	10.80110	10.80110		12.38	70,506,176.30	6,503	48,666.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	16.59700	0.01660	17.99130	0.01799	16.597	13.74	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	29.60060	0.02960	31.78070	0.03178	29.601	12.76	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	52.61330	0.05261	57.53270	0.05753	52.613	11.87	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	65.10680	0.06511	70.80830	0.07081	65.107	11.78	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	83.22650	0.08323	89.97610	0.08998	83.226	11.66	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	843.37650	0.84338	810.09120	0.81009	843.376	11.57	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	101.27650	0.10128	108.99120	0.10899	101.276	11.57	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	688.77300	0.68877	661.24730	0.66125	688.773	11.39	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	160.28130	0.16028	174.39960	0.17440	160.281	11.46	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	167.36470	0.16736	181.80670	0.18181	167.365	11.50	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	174.63810	0.17464	189.40040	0.18940	174.638	11.53	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	197.58160	0.19758	213.29780	0.21330	197.582	11.64	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	222.21080	0.22221	238.86780	0.23887	222.211	11.75	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	244.01270	0.24401	261.44430	0.26144	244.013	11.84	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	316.27050	0.31627	335.93250	0.33593	316.270	12.11	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	444.02160	0.44402	423.11570	0.42312	444.022	12.16	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	439.32870	0.43933	418.56440	0.41856	439.329	12.18	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	381.20180	0.38120	403.22350	0.40322	381.202	12.33	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	386.60630	0.38661	0.00000	0.00000	386.606	12.41	386,606.30	1,000	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	448.49470	0.44849	473.14640	0.47315	448.495	12.60	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	494.36250	0.49436	520.00820	0.52001	494.363	12.80	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	562.91340	0.56291	589.88030	0.58988	562.913	13.08	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	634.73090	0.63473	662.90740	0.66291	634.731	13.36	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.55	Call	199.93110	0.19993	190.70420	0.19070	199.931	14.35	0.00	0	300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	136.69390	0.13669	130.39120	0.13039	136.694	15.65	0.00	0	20,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	135.59230	0.13559	129.34760	0.12935	135.592	15.68	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	126.19580	0.12620	120.42840	0.12043	126.196	15.93	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	109.07070	0.10907	104.18120	0.10418	109.071	16.46	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	108.26010	0.10826	103.41190	0.10341	108.260	16.49	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	67.78900	0.06779	66.47320	0.06647	67.789	18.44	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	67.18490	0.06718	65.94340	0.06594	67.185	18.73	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	65.74780	0.06575	64.66860	0.06467	65.748	19.61	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	65.61550	0.06562	64.55360	0.06455	65.616	19.71	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	32.57690	0.03258	30.67720	0.03068	32.577	23.82	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.84790	10.84790	10.80680	10.80680		12.38	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	370.10590	0.37011	391.21240	0.39121	370.106	12.29	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	65.66760	0.06567	64.98390	0.06498	65.668	22.30	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.86330	10.86330	10.82190	10.82190		12.52	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	5.35870	0.00536	5.73230	0.00573	5.359	16.04	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	295.79220	0.29579	282.84770	0.28285	295.792	13.34	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.93280	10.93280	10.89000	10.89000		12.72	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	6.64640	0.00665	7.15390	0.00715	6.646	15.57	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	378.29140	0.37829	399.09260	0.39909	378.291	12.44	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	360.49490	0.36049	346.71160	0.34671	360.495	13.34	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	87.35510	0.08736	79.83260	0.07983	87.355	23.26	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			10.98680	10.98680	10.94290	10.94290		12.87	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	381.97320	0.38197	405.66270	0.40566	381.973	12.50	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	91.41290	0.09141	83.36920	0.08337	91.413	22.92	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			10.98880	10.98880	10.84250	10.84250		12.87	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	8.00340	0.00800	9.59600	0.00960	8.003	15.36	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	428.93360	0.42893	364.24500	0.36425	428.934	13.22	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.02520	11.02520	10.98000	10.98000		12.88	2,205,040.00	200	14,950.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	131.67590	0.13168	142.61250	0.14261	131.676	11.98	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	185.87070	0.18587	200.56230	0.20056	185.871	11.93	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	436.54320	0.43654	461.91220	0.46191	436.543	12.70	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	137.79020	0.13779	133.67170	0.13367	137.790	17.64	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	120.51770	0.12052	117.49110	0.11749	120.518	22.28	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.04750	11.04750	11.00160	11.00160		13.00	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	383.67370	0.38367	407.86410	0.40786	383.674	12.54	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	90.24710	0.09025	86.39120	0.08639	90.247	22.68	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.11240	11.11240	11.06430	11.06430		13.10	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	383.44730	0.38345	408.54660	0.40855	383.447	12.54	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	96.72590	0.09673	88.75120	0.08875	96.726	22.66	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.17120	11.17120	11.12110	11.12110		13.19	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	382.54620	0.38255	408.40520	0.40841	382.546	12.54	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	94.03550	0.09404	90.61500	0.09062	94.035	22.38	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.21550	11.21550	11.16480	11.16480		13.40	0.00	0	3,100.00
\$ / R	On 26/06/2015	Any day expiry			11.24160	11.24160	11.19060	11.19060		13.56	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	385.97910	0.38598	411.42020	0.41142	385.979	12.71	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	93.69830	0.09370	85.49250	0.08549	93.698	22.38	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.31980	11.31980	11.26780	11.26780		13.80	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	388.95760	0.38896	413.80380	0.41380	388.958	12.88	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	97.35600	0.09736	92.13920	0.09214	97.356	22.11	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.38860	11.38860	11.33570	11.33570		14.07	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	392.04060	0.39204	414.95390	0.41495	392.041	13.03	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	94.38380	0.09438	89.55880	0.08956	94.384	21.89	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.46440	11.46440	11.41060	11.41060		14.23	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	395.04810	0.39505	416.57570	0.41658	395.048	13.18	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	98.86660	0.09887	90.80130	0.09080	98.867	21.83	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.53560	11.53560	11.48080	11.48080		14.38	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	397.48890	0.39749	419.89650	0.41990	397.489	13.30	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	105.24840	0.10525	101.48590	0.10149	105.248	21.64	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.60190	11.60190	11.54630	11.54630		14.57	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	398.29140	0.39829	419.56800	0.41957	398.291	13.38	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	100.84450	0.10084	93.06050	0.09306	100.845	21.70	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			11.66360	11.66360	11.60710	11.60710		14.67	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	398.47810	0.39848	419.63280	0.41963	398.478	13.44	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	92.70930	0.09271	89.64730	0.08965	92.709	21.49	0.00	0	300.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.51910	10.51910	10.47950	10.47950		10.54	946,719.00	90	1,317.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	42,038.04670	0.42038	45,856.42340	0.45856	42,038.047	12.68	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.68070	10.68070	10.63900	10.63900		11.55	267,017.50	25	183.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.84210	10.84210	10.80110	10.80110		12.38	0.00	0	31.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	44,874.84280	0.44875	42,771.27440	0.42771	44,874.843	12.15	0.00	0	200.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.57350	17.57350	17.60920	17.60920		10.31	263,602.50	15	32,865.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	0.03530	0.00004	0.03930	0.00004	0.035	21.33	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	2.11310	0.00211	2.06190	0.00206	2.113	13.46	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	4.09990	0.00410	3.97450	0.00397	4.100	12.98	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.79	Put	7.61820	0.00762	7.27180	0.00727	7.618	12.57	0.00	0	6,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	11.23400	0.01123	10.64300	0.01064	11.234	12.30	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	41.20110	0.04120	38.21870	0.03822	41.201	11.35	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.55	Call	163.32010	0.16332	187.77740	0.18778	163.320	10.31	0.00	0	1,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	382.75630	0.38276	355.14860	0.35515	382.756	11.65	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.31	Call	15.06910	0.01507	17.19180	0.01719	15.069	13.21	0.00	0	3,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	886.17800	0.88618	851.76660	0.85177	886.178	13.74	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	0.60480	0.00060	0.70370	0.00070	0.605	18.39	0.00	0	5,667.00

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	19.80	Call	0.32250		0.00032		0.37050	0.00037	0.323	19.21	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.83000		17.83000		17.86350	17.86350		11.40	26,745,000.00	1,500	13,637.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	55.24800		0.05525		53.00510	0.05301	55.248	11.38	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	225.57600		0.22558		211.21660	0.21122	225.576	10.98	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	18.56	Call	226.50390		0.22650		228.41900	0.22842	226.504	12.82	0.00	0	11,200.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.08440		18.08440		18.12040	18.12040		12.09	0.00	0	7,006.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	909.81700		0.90982		882.06760	0.88207	909.817	12.69	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.21140		18.21140		18.24500	18.24500		12.36	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	734.05160		0.73405		713.25240	0.71325	734.052	12.39	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	911.16010		0.91116		887.30710	0.88731	911.160	12.77	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	998.73550		0.99874		973.87960	0.97388	998.736	12.95	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	163.14560		0.16315		163.44160	0.16344	163.146	15.81	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	116.30630		0.11631		115.71280	0.11571	116.306	16.42	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	115.15000		0.11515		114.53620	0.11454	115.150	16.44	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.36880		18.36880		18.39840	18.39840		12.65	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10340		0.10340		0.10289	0.10289		11.95	0.00	0	15,604.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10505		0.10505		0.10452	0.10452		13.04	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10861		0.10861		0.10804	0.10804		13.89	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.30600		14.30600		14.27100	14.27100		10.87	6,723,820.00	470	83,348.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	13.17610		0.01318		19.16960	0.01917	13.176	12.27	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	17.13040		0.01713		23.52700	0.02353	17.130	12.13	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	70.32280		0.07032		77.79330	0.07779	70.323	11.29	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	186.11260		0.18611		208.34920	0.20835	186.113	11.17	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	75.90010		0.07590		66.34280	0.06634	75.900	11.32	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	557.31820		0.55732		595.03650	0.59504	557.318	12.53	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	15.07	Call	5.10630		0.00511		7.91380	0.00791	5.106	13.39	0.00	0	3,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	0.10410		0.00010		0.22170	0.00022	0.104	19.74	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	0.08980		0.00009		0.19270	0.00019	0.090	19.93	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.52690		14.52690		14.48890	14.48890		11.58	14,526,900.00	1,000	14,254.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	52.46250		0.05246		49.21010	0.04921	52.463	11.09	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	145.06670		0.14507		136.86980	0.13687	145.067	11.10	0.00	0	6,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	257.27570		0.25728		253.15300	0.25315	257.276	11.39	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	270.73530		0.27074		267.19870	0.26720	270.735	11.42	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	46.68670		0.04669		38.56710	0.03857	46.687	15.24	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.74950		14.74950		14.71220	14.71220		12.15	14,749,500.00	1,000	9,141.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	87.09810		0.08710		78.19910	0.07820	87.098	11.32	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	129.80910		0.12981		121.96170	0.12196	129.809	11.30	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	163.73410		0.16373		148.70030	0.14870	163.734	14.78	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.00310		15.00310		14.95960	14.95960		12.61	1,500,310.00	100	1,000.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/08/2014	Index Future			494.56400		494.56400		498.19100	498.19100			0.00	0	0.00
AL12	On 06/11/2014	Index Future			502.04200		502.04200		505.72700	505.72700			0.00	0	0.00
AL12	On 05/02/2015	Index Future			509.97900		509.97900		513.73200	513.73200			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL37	On 07/08/2014	Index Future			424.75000		424.75000		425.69700	425.69700			0.00	0	0.00
AL37	On 06/11/2014	Index Future			431.17300		431.17300		432.13600	432.13600			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			500.42200		500.42200		502.52700	502.52700			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			507.98900		507.98900		510.12900	510.12900			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			453.31400		453.31400		455.35900	455.35900			113,328,500.00	25	647.00
ALBI	On 06/11/2014	Index Future			460.16900		460.16900		462.24700	462.24700			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			467.44300		467.44300		469.56300	469.56300			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.68720		9.68720		9.68020	9.68020		10.29	0.00	0	5,016.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	3.68430		0.00368		4.01450	0.00401	3.684	13.58	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	79.28510		0.07929		76.94260	0.07694	79.285	10.56	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	0.42090		0.00042		0.43310	0.00043	0.421	17.69	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.77080		9.77080		9.76130	9.76130		10.89	0.00	0	11,270.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.85880		9.85880		9.84960	9.84960		11.31	0.00	0	450.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	157.56890		0.15757		157.61580	0.15762	157.569	11.34	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	254.10760		0.25411		247.31120	0.24731	254.108	11.67	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	98.89750		0.09890		94.92110	0.09492	98.898	13.03	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.96050		9.96050		9.94890	9.94890		11.77	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.67990		9.67990		9.64140	9.64140		9.56	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.80570		9.80570		9.76520	9.76520		10.34	0.00	0	100.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			50.75720		50.75720		49.38470	49.38470			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			533.07550		533.07550		533.25980	533.25980			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			598.19760		598.19760		598.62070	598.62070			0.00	0	3,116.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			323.31620		323.31620		-321.41890	-321.41890			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			489.02870		489.02870		488.94420	488.94420			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			62.07390		62.07390		60.42060	60.42060			0.00	0	5,000.00
CF CANDO CAFS	On 25/06/2014	Can-Do Future			42.80460		42.80460		42.20690	42.20690			0.00	0	5,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future			11.71190		11.71190		11.68010	11.68010		11.11	0.00	0	1,181.00
CHF / R	On 15/09/2014	Foreign Exchange Future			11.90410		11.90410		11.86950	11.86950		12.05	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.31840		12.31840		12.27850	12.27850		13.19	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.67800		1.67800		1.66230	1.66230		9.91	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.69540		1.69540		1.67900	1.67900		11.10	0.00	0	0.00
EL28	On 07/08/2014	Bond Future			123.71816		123.71816		123.90568	123.90568			0.00	0	0.00
EL28	On 06/11/2014	Bond Future			124.12290		124.12290		124.31475	124.31475			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/08/2014	Bond Future	9.75782		83.65784		9.66384	84.34689			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future	9.85882		81.13816		9.76164	81.83870			0.00	0	0.00
ES33	On 05/02/2015	Bond Future	9.95800		82.42194		9.85731	83.13575			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	452.39100		452.39100		454.25500	454.25500			0.00	0	509.00
GOVI	On 06/11/2014	GOVI	459.23200		459.23200		461.12600	461.12600			0.00	0	28.00
GOVI	On 05/02/2015	GOVI	466.49200		466.49200		468.42500	468.42500			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	116.92230		116.92230		116.82593	116.82593			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	118.70503		118.70503		118.60877	118.60877			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/08/2014	Bond Future	121.39620		121.39620		121.51974	121.51974			0.00	0	334.00
I2038	On 06/11/2014	Bond Future	123.24708		123.24708		123.37417	123.37417			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 07/08/2014	Bond Future	120.68485		120.68485		120.58277	120.58277			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future	121.17936		121.17936		121.07717	121.07717			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	126.59437		126.59437		126.48508	126.48508			0.00	0	2,720.00
I2050	On 06/11/2014	Bond Future	128.52445		128.52445		128.41496	128.41496			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/08/2014	Index Future	215.38900		215.38900		215.57200	215.57200			0.00	0	1,268.00
IGOV	On 06/11/2014	Index Future	218.67200		218.67200		218.85900	218.85900			0.00	0	87.00
IGOV	On 05/02/2015	Index Future	222.15500		222.15500		222.34900	222.34900			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	584.42300		584.42300		584.59000	584.59000			0.00	0	210.00
ILBI	On 06/11/2014	Index Future	593.30100		593.30100		593.47300	593.47300			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate	141.84512		141.84512		141.70400	141.70400			0.00	0	635.00
J201	On 22/12/2014	Interest Rate Swap	8.65500	0.05139		8.65500	0.05139			15.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	5.81000		94.19000		5.83000	94.17000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future	5.86000		94.14000		5.91000	94.09000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.06000		93.94000		6.07000	93.93000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.13000		93.87000		6.12000	93.88000			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
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future			6.26000		93.74000		6.25000	93.75000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future			6.31000		93.69000		6.30000	93.70000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.45000		93.55000		6.44000	93.56000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.69000		93.31000		6.69000	93.31000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.91000		93.09000		6.86000	93.14000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.07000		92.93000		7.01000	92.99000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.23000		92.77000		7.17000	92.83000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			7.38000		92.62000		7.31000	92.69000			0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			8.91910		8.91910		8.94290	8.94290		7.95	0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future			8.99760		8.99760		9.02060	9.02060		8.21	0.00	0	0.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.36000		1.36000		1.36190	1.36190			306,000.00	225	300.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future			1.36010		1.36010		1.36200	1.36200			0.00	0	125.00
R / ¥EN	On 13/06/2014	Foreign Exchange Future			9.69280		9.69280	0.10316	9.74150	9.74150		12.15	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.78685		112.44078		6.75793	112.47236		1.10	0.00	0	8,548.00
R157	On 06/11/2014	Bond Future			7.00235		107.32853		6.96250	107.36208		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future			7.29766		109.02727		7.23493	109.06426		1.00	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.30582		118.22421		8.22642	118.90253		10.70	26,482,223.04	224	46,257.00
R186	On 07/08/2014	Bond Future	7.60	Call	377.02000		0.37702		490.38000	0.49038	377.020	10.48	0.00	0	210.00
R186	On 07/08/2014	Bond Future	8.00	Call	1,156.42000		1.15642		1,408.14000	1.40814	1,156.420	10.62	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.25	Call	1,999.99000		1.99999		2,354.59000	2.35459	1,999.990	10.70	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.43	Put	1,749.27000		1.74927		1,497.61000	1.49761	1,749.270	10.79	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.70	Put	970.13000		0.97013		811.57000	0.81157	970.130	10.93	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	565.56000		0.56556		464.49000	0.46449	565.560	11.04	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	263.28000		0.26328		211.39000	0.21139	263.280	11.18	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.38094		120.01244		8.29844	120.70268		10.68	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	1,173.42000		1.17342		1,036.12000	1.03612	1,173.420	11.12	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.45049		116.61475		8.36456	117.31912		10.98	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 07/08/2014	Bond Future			284.52632		284.52632		284.29352	284.29352			0.00	0	905.00
R197	On 06/11/2014	Bond Future			288.86370		288.86370		288.63104	288.63104			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 07/08/2014	Bond Future			6.12065		102.13146		6.12063	102.13146		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/08/2014	Bond Future			228.03522		228.03522		228.52581	228.52581		10.28	0.00	0	44,590.00
R202	On 06/11/2014	Bond Future			231.51152		231.51152		232.01249	232.01249			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.15227		101.02480		8.08816	101.40905		8.78	42,228,366.40	418	11,958.00
R2023	On 06/11/2014	Bond Future			8.23760		98.63212		8.17053	99.02353		9.09	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.31889		100.19233		8.24840	100.59257		8.96	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.38154		105.71404		7.34314	105.82015		3.36	0.00	0	24,254.00
R203	On 07/08/2014	Bond Future	6.84	Call	136.11000		0.13611		157.68000	0.15768	136.110	3.30	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.50850		103.14943		7.46572	103.25854		3.30	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	279.98000		0.27998		307.19000	0.30719	279.980	3.21	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	371.54000		0.37154		404.81000	0.40481	371.540	3.23	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.63566		104.78128		7.58701	104.89487		3.24	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,201.79000		1.20179		1,264.35000	1.26435	1,201.790	3.27	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 07/08/2014	Bond Future			8.87637		92.95911		8.81272	93.46302			0.00	0	4,308.00
R2030	On 06/11/2014	Bond Future			8.95477		94.36600		8.88894	94.87877			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			9.02976		91.85166		8.96147	92.37502			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.16433		93.99051		9.07505	94.79756			0.00	0	10,102.00
R2037	On 06/11/2014	Bond Future			9.24113		95.41291		9.14902	96.23360			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			9.31491		92.66476		9.21970	93.50100			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.57703		102.66682		7.53894	102.80749		4.93	0.00	0	24,816.00
R204	On 07/08/2014	Bond Future	7.78	Put	575.34000		0.57534		531.30000	0.53130	575.340	5.00	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.68078		104.21972		7.63953	104.36392		4.66	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	833.41000		0.83341		785.69000	0.78569	833.410	4.72	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.77819		101.83307		7.73297	101.98228		4.80	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.26379		98.63354		9.16915	99.56858			0.00	0	14,129.00
R2048	On 06/11/2014	Bond Future			9.34030		95.69885		9.24267	96.64934			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			9.41421		97.21282		9.31333	98.18089			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 28/02/2048		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/08/2014		Bond Future	7.81313	98.09124		7.74902	98.36667		6.28	0.00	0	30,770.00
R207	On 06/11/2014		Bond Future	7.90839	99.57532		7.84021	99.85622		6.10	0.00	0	0.00
R207	On 05/02/2015		Bond Future	7.99931	97.50893		7.92625	97.79694		6.23	0.00	0	0.00
R207	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/08/2014		Bond Future	7.96382	96.29573		7.89444	96.63534		7.32	0.00	0	11,438.00
R208	On 07/08/2014	8.28	Put	639.58000	0.63958		548.60000	0.54860	639.580	7.49	0.00	0	630.00
R208	On 06/11/2014		Bond Future	8.05445	94.35388		7.98134	94.69989		7.43	0.00	0	0.00
R208	On 06/11/2014	8.50	Put	1,023.74000	1.02374		922.23000	0.92223	1,023.740	7.59	0.00	0	1,520.00
R208	On 05/02/2015		Bond Future	8.13939	95.84660		8.06197	96.20058		7.32	0.00	0	0.00
R208	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/08/2014		Bond Future	9.05669	75.84487		8.96211	76.55417		16.01	46,796,284.79	617	25,099.00
R209	On 06/11/2014		Bond Future	9.12919	73.84543		9.03176	74.56652		16.74	0.00	0	0.00
R209	On 06/11/2014	8.50	Call	1,456.64000	1.45664		1,693.17000	1.69317	1,456.640	16.48	0.00	0	5,500.00
R209	On 06/11/2014	8.95	Call	2,683.62000	2.68362		3,036.71000	3.03671	2,683.620	16.71	0.00	0	2,050.00
R209	On 06/11/2014	9.00	Call	2,847.88000	2.84788		3,213.99000	3.21399	2,847.880	16.74	0.00	0	1,640.00
R209	On 06/11/2014	9.05	Call	3,018.70000	3.01870		3,397.75000	3.39775	3,018.700	16.77	0.00	0	2,050.00
R209	On 06/11/2014	9.50	Put	2,131.02000	2.13102		1,897.37000	1.89737	2,131.020	17.06	0.00	0	5,500.00
R209	On 06/11/2014	9.58	Put	1,929.08000	1.92908		1,712.60000	1.71260	1,929.080	17.11	0.00	0	907.00
R209	On 06/11/2014	9.95	Put	1,190.18000	1.19018		1,042.79000	1.04279	1,190.180	17.35	0.00	0	2,050.00
R209	On 06/11/2014	10.00	Put	1,111.95000	1.11195		972.55000	0.97255	1,111.950	17.38	0.00	0	1,640.00
R209	On 06/11/2014	10.05	Put	1,033.76000	1.03376		902.28000	0.90228	1,033.760	17.38	0.00	0	2,050.00
R209	On 05/02/2015		Bond Future	9.19750	75.01390		9.09702	75.74840		16.55	0.00	0	0.00
R209	On 31/03/2036		Price Contribution	6.25000	6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/08/2014		Bond Future	171.75586	171.75586		172.01555	172.01555			0.00	0	618.00
R210	On 06/11/2014		Bond Future	172.33466	172.33466		172.60067	172.60067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210		On 31/03/2028	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211		On 07/08/2014	Bond Future		129.43806	129.43806	129.30491	129.30491			0.00	0	390.00
R211		On 06/11/2014	Bond Future		131.41161	131.41161	131.27816	131.27816			0.00	0	0.00
R211		On 31/01/2017	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212		On 07/08/2014	Bond Future		134.88832	134.88832	134.77714	134.77714			0.00	0	21,797.00
R212		On 06/11/2014	Bond Future		136.94495	136.94495	136.83385	136.83385			0.00	0	0.00
R212		On 31/01/2022	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213		On 07/08/2014	Bond Future		8.88487	86.94912	8.81589	87.47312		13.94	173,898.24	2	26,107.00
R213		On 06/11/2014	Bond Future		8.96229	84.72299	8.89104	85.25609		14.62	0.00	0	0.00
R213		On 05/02/2015	Bond Future		9.03661	86.06319	8.96283	86.60696		14.50	0.00	0	0.00
R213		On 28/02/2031	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186		On 28/02/2031	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214		On 07/08/2014	Bond Future		9.18665	76.35603	9.09715	77.04853		16.67	0.00	0	5,228.00
R214		On 06/11/2014	Bond Future		9.26045	74.22257	9.16823	74.92661		17.54	0.00	0	0.00
R214		On 05/02/2015	Bond Future		9.33149	75.39678	9.23632	76.11389		17.42	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		20,598.70000	20,598.70000	20,561.49000	20,561.49000			0.00	0	0.00
TRY / R		On 13/06/2014	Foreign Exchange Future		4.98580	4.98580	4.96680	4.96680		5.56	0.00	0	0.00
TRY / R		On 15/09/2014	Foreign Exchange Future		4.95000	4.95000	4.92860	4.92860		8.65	0.00	0	0.00

**Total for Derivatives :** **983,404,073.87**      **86,422**      **3 638 358.00**

**i-Bonds**

AA02		On 28/03/2016	Spot Bond		0.00000	101.12479	0.00000	101.07325			0.00	0	0.00
AA03		On 11/05/2015	Spot Bond		7.17500	102.89446	7.14500	102.86292			0.00	0	0.00
AA04		On 22/03/2017	Spot Bond		0.00000	101.36657	0.00000	101.30636			0.00	0	0.00
AA05		On 22/03/2019	Spot Bond		8.67500	104.08809	8.63500	104.17320			2,279,790,000,000.00	262,800,000	5,087,600,000.00
AA06		On 15/04/2021	Spot Bond		0.00000	100.94826	0.00000	100.88860			0.00	0	0.00
AA07		On 15/04/2021	Spot Bond		9.35500	101.89665	9.28500	102.17200			19,234,873,501,000.00	2,056,106,200	300,166,000.00
AB010		On 21/11/2022	Spot Bond		0.00000	100.16589	0.00000	100.10209			0.00	0	0.00
AB011		On 21/11/2023	Spot Bond		0.00000	100.25820	0.00000	100.19380			0.00	900,000,000	900,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB013		On 21/11/2018	Spot Bond	9.54000	95.82046	9.50000	95.88686			15,348,906,000,000.00	1,608,900,000	536,300,000.00
AB06		On 27/03/2015	Spot Bond	7.47500	101.94468	7.44500	101.90747			0.00	0	251,100,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.60288	0.00000	100.53802			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	8.87500	104.36694	8.83500	104.39661			0.00	0	500,000,000.00
ABCP12		On 20/09/2014	Spot Bond	1.44000	135.88601	1.45000	135.70875			1,349,136,000,000.00	936,900,000	946,900,000.00
ABCP13		On 07/12/2023	Spot Bond	2.21500	267.55080	2.21500	267.19301			0.00	0	10,000,000.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.14470	0.00000	100.08278			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	101.90202	0.00000	101.84603			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	101.51920	0.00000	101.45966			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	101.58234	0.00000	101.52030			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	101.62428	0.00000	101.56059			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond	0.00000	101.06576	0.00000	101.01093			0.00	0	0.00
ABFN11		On 09/04/2017	Spot Bond	0.00000	101.16774	0.00000	101.11358			0.00	0	0.00
ABFN12		On 09/04/2019	Spot Bond	0.00000	101.00187	0.00000	100.94571			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	7.93500	105.10473	7.90500	105.06132			0.00	0	370,000,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	102.35922	0.00000	102.29044			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	7.76500	102.16362	7.76000	102.10173			0.00	0	0.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	101.69696	0.00000	101.63589			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.14630	0.00000	100.08479			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	101.17339	0.00000	101.10527			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	101.01451	0.00000	100.94979			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	101.23514	0.00000	101.16589			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	101.46012	0.00000	101.39442			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL17	On 21/06/2016	Spot Bond	0.00000	101.62823		0.00000	101.55665			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	102.11475		0.00000	102.04486			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	101.83796		0.00000	101.75557			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.91500	128.19863		2.91500	128.02024			4,168,450,000,000.00	1,430,000,000	780,000,000.00
ABLI04	On 11/10/2016	Spot Bond	4.19000	115.99213		4.20000	115.79294			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.94000	102.40042		4.95000	102.20580			13,158,678,000,000.00	2,663,700,000	1,487,900,000.00
ABLI06	On 19/07/2020	Spot Bond	5.85000	106.17558		5.85000	106.00218			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.27500	113.70978		11.23500	113.68404			6,108,795,000,000.00	541,800,000	180,600,000.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	101.60969		0.00000	101.51030			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	101.67341		0.00000	101.59294			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	101.76007		0.00000	101.67546			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	101.84406		0.00000	101.75538			0.00	520,000,000	340,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.69000	112.19594		4.70000	111.97406			234,500,000,000.00	50,000,000	35,000,000.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	64.65367		100.00000	65.69288			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.95500	168.90861		1.95500	168.68647			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	160.34243		2.76000	160.12091			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.98500	173.56457		1.98500	173.33573			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.78000	181.35337		1.76000	181.66691			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.27125	74.76054		8.23125	74.81307			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.27125	74.76054		8.23125	74.81307			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	90.45000		0.00000	90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	101.44676		0.00000	101.38306			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	93.26000		0.00000	93.26000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	92.16000		0.00000	92.16000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN44	On 14/12/2015	Spot Bond		0.00000	92.89000		0.00000	92.89000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	88.59000		0.00000	88.59000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	88.06000		0.00000	88.06000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	101.05030		0.00000	100.99259			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.93901		0.00000	100.88117			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	87.58000		0.00000	87.58000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		7.30500	104.67927		7.30000	104.62012			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	88.57000		0.00000	88.57000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	90.76000		0.00000	90.76000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	88.83000		0.00000	88.83000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	101.25998		0.00000	101.20204			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.46500	110.13580		7.43500	110.10837			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.97591		0.00000	100.91344			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	85.69000		0.00000	85.69000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	85.49000		0.00000	85.49000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.47000	106.77904		2.47000	106.63392			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.44000	155.87294		2.42000	156.02169			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.38000	206.39100		2.36000	206.71682			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	95.40000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	84.91000		0.00000	84.91000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.69000	90.68825		9.62500	90.96896			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



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN70	On 28/03/2017	Spot Bond	0.00000	94.51000	0.00000	94.51000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	98.31000	0.00000	98.31000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	103.38847	0.00000	103.36767				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	90.74000	0.00000	90.74000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.79500	0.00000	100.95000				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	112.80500	0.00000	112.77500				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.70000	110.42599	9.62000	110.93938				0.00	0	7,500,000,000.00
ABN78	On 20/06/2016	Spot Bond	0.00000	110.78000	0.00000	110.77000				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.64500	110.83751	9.56500	111.35438				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.06000	89.57141	8.99000	89.83246				0.00	0	7,500,000,000.00
ABN81	On 05/07/2016	Spot Bond	0.00000	101.56000	0.00000	101.56000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	99.57000	0.00000	99.57000				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	9.74000	110.12813	9.66000	110.63900				0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	88.83000	0.00000	88.83000				0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	99.82160	0.00000	101.66584				0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.69021	0.00000	100.62649				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.47500	106.51769	8.43500	106.57703			3,551,872,500,000.00		419,100,000	1,606,600,000.00
ABS11	On 09/04/2021	Spot Bond	9.06500	103.20287	8.99500	103.48484			3,626,000,000,000.00		400,000,000	900,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.12500	101.73252	7.09500	101.70102				0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.06000	96.10900	8.99500	96.32827			18,803,124,000,000.00		2,075,400,000	1,316,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS7	On 11/09/2026	Spot Bond	9.86500		94.47365		9.78500	94.93457			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.82500		104.47442		7.79500	104.45944			7,825,000,000,000.00	1,000,000,000	1,000,000,000.00
ABS11	On 11/06/2014	Spot Bond	2.15000		129.75134		2.15000	132.17004			545,025,000,000.00	253,500,000	253,500,000.00
ABS12	On 07/12/2023	Spot Bond	2.02500		271.50950		2.02500	271.15061			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	1.38000		127.78188		1.39000	127.58690			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.00000		130.53900		2.00000	130.36661			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		46.55921		100.00000	46.21796			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.62500		105.03183		11.59500	104.97088			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.34812		0.00000	100.26796			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		4.21017		100.00000	4.17964			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.35683		0.00000	100.27464			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.47990		0.00000	100.36916			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		25.09454		100.00000	24.91261			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.33942		0.00000	100.26127			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		63.25219		11.00000	63.19796			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		16.06051		100.00000	15.94407			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		101.68567		0.00000	101.61619			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		101.85313		0.00000	101.77674			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		101.61100		0.00000	101.54460			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		101.66146		0.00000	101.59298			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL081	On 20/09/2015	Spot Bond	0.00000	101.68366	0.00000	101.61426				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	102.75680	0.00000	102.68643				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	102.75680	0.00000	102.68643				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	102.77321	0.00000	102.70242				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	101.57066	0.00000	101.50591				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	102.77321	0.00000	102.70242				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	102.74039	0.00000	102.67044				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	89.43867	0.00000	89.38269				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	101.54233	0.00000	101.47875				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	101.42179	0.00000	101.35662				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	101.63122	0.00000	101.56399				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	101.68144	0.00000	101.61213				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	101.70158	0.00000	101.63145				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	101.66124	0.00000	101.59277				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	101.57066	0.00000	101.50592				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.51500	104.07849	9.45000	104.28079				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.74540	0.00000	100.67948				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.43315	0.00000	101.36841				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	83.13033	0.00000	83.07015				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	161.05155	0.00000	159.88923				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	161.08532	0.00000	159.92228				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	101.61093	0.00000	101.54453				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.27961	0.00000	100.22007				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL131	On 18/08/2014	Spot Bond	0.00000	100.27961	0.00000	100.22007				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.14106	0.00000	100.08050				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	101.56047	0.00000	101.49614				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	101.54836	0.00000	101.48453				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	102.63784	0.00000	102.57446				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	99.99984	0.00000	99.94004				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	102.63617	0.00000	102.57287				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	102.73476	0.00000	102.66516				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	103.32608	0.00000	103.25825				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	101.60367	0.00000	101.53997				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	103.66815	0.00000	103.60512				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	101.45945	0.00000	101.39526				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	101.61700	0.00000	101.55035				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	101.58491	0.00000	101.51959				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	101.42339	0.00000	101.36472				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	101.38904	0.00000	101.33177				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	101.45572	0.00000	101.39572				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	101.58087	0.00000	101.51572				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	101.51019	0.00000	101.44794				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	101.42946	0.00000	101.37053				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	101.45168	0.00000	101.39184				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.02650	10.23000	101.94355				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	101.47373	0.00000	101.41297				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL163	On 20/03/2015	Spot Bond	0.00000	101.43956	0.00000	101.38022				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	116.12846	0.00000	115.61151				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.61500	105.13163	9.57500	105.20850				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	101.57474	0.00000	101.50984				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	113.44975	1.75000	113.40335				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	101.44966	0.00000	101.38990				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	101.45352	0.00000	101.39359				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	101.54642	0.00000	101.48203				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	101.59671	0.00000	101.53022				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	101.49611	0.00000	101.43382				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	101.58666	0.00000	101.52058				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	102.17451	0.00000	102.11533				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	103.66429	0.00000	103.60122				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	103.52452	0.00000	103.46553				0.00	0	500,000,000.00
ACL183	On 20/06/2019	Spot Bond	0.00000	101.60677	0.00000	101.53985				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	102.82457	0.00000	102.76187				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	101.58666	0.00000	101.52058				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	101.53934	0.00000	101.47589				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	101.62498	0.00000	101.55799				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	101.65120	0.00000	101.58314				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	101.43940	0.00000	101.38006				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	101.46971	0.00000	101.40912				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	101.65735	0.00000	101.58904				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	101.64297	0.00000	101.57455				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL195		On 20/06/2017	Spot Bond	0.00000	101.75757		0.00000	101.68435			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	101.55647		0.00000	101.49166			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.74149		0.00000	101.66894			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	104.11759		0.00000	104.05114			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	101.75757		0.00000	101.68435			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	92.35778		0.00000	92.30299			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	101.67716		0.00000	101.60730			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	101.67716		0.00000	101.60730			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	117.08981		0.00000	116.26880			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	117.92972		0.00000	117.10267			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	101.45585		0.00000	101.39523			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	101.44176		0.00000	101.38173			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.24323		0.00000	100.18734			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	101.48001		0.00000	101.41838			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	101.48605		0.00000	101.42417			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	101.54642		0.00000	101.48203			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	101.45787		0.00000	101.39717			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	101.45585		0.00000	101.39523			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	101.59279		0.00000	101.52714			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.44996		0.00000	100.38603			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.72417		0.00000	100.65807			0.00	0	0.00
ADCP06		On 25/08/2014	Spot Bond	0.00000	101.60116		0.00000	101.55164			0.00	0	0.00
ADCP1U		On 03/07/2014	Spot Bond	100.00000	96.07749		100.00000	95.35511			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCP2U	On 04/06/2014	Spot Bond	100.00000		99.45504		100.00000	98.64865			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		13.91908		100.00000	13.81816			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.23144		0.00000	100.17348			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.25531		0.00000	100.19135			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.27117		0.00000	100.20324			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.81934		0.00000	100.75946			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.90279		0.00000	100.83676			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		101.01394		0.00000	100.93972			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.78897		0.00000	100.73038			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.21000		97.99549		8.17000	97.99827			492,600,000,000.00	60,000,000	20,000,000.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		101.02117		0.00000	100.94532			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		101.19098		0.00000	101.10244			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.59500		101.76196		8.55500	101.84685			8,738,536,500,000.00	1,016,700,000	338,900,000.00
AIR02	On 30/04/2023	Spot Bond	9.34000		114.97885		9.26000	115.41552			1,507,476,000,000.00	161,400,000	53,800,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		92.04828		100.00000	91.15461			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.27500		108.33600		7.24500	108.32411			252,835,350,000,000.00	34,754,000,000	30,772,119,300.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		89.21026		100.00000	88.57456			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.25000		100.09834		9.25000	100.02457			222,740,000,000,000.00	24,080,000,000	08,791,500,000.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.58051		100.00000	12.49716			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.00000		100.10612		10.00000	100.02652			88,130,000,000,000.00	8,813,000,000	23,242,000,000.00
AIRL01	On 30/04/2028	Spot Bond	2.69000		160.44456		2.67000	160.57813			421,254,000,000.00	156,600,000	52,200,000.00
ANG010	On 09/12/2016	Spot Bond	0.00000		101.71635		0.00000	101.65337			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		99.92827		0.00000	101.48683			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.92833		0.00000	100.87359			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.50059	0.00000	101.44535				0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.13511	0.00000	100.05400				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	101.35518	0.00000	101.29875				0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	101.51637	0.00000	101.45407				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	101.82522	0.00000	101.74250				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	99.82683	0.00000	99.75280				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	102.56000	0.00000	102.81000				0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	99.07000	0.00000	99.07000				0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	99.82089	0.00000	101.48976				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	101.35518	0.00000	101.29875				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	101.33504	0.00000	101.27945				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	101.28668	0.00000	101.22667				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.08500	104.14940	9.04500	104.21684			10,389,606,000,000.00	1,143,600,000	381,200,000.00	
BAW12	On 17/04/2015	Spot Bond	0.00000	101.41230	0.00000	101.35905				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	101.80674	0.00000	101.74890				0.00	0	10,000,000.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.14259	0.00000	101.08725				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.54131	0.00000	100.48617				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW18	On 05/12/2020	Spot Bond	0.00000		100.30984		0.00000	100.25238			0.00	0	500,000,000.00
BAW19	On 05/12/2020	Spot Bond	9.63500		99.56658		9.56500	99.82235			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.43000		107.21083		7.40000	107.18589			0.00	0	247,300,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		101.38816		0.00000	101.31927			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		101.26380		0.00000	101.20111			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.74500		101.73144		7.74000	101.67004			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.02500		104.21671		8.98500	104.25656			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.07860		103.50093		11.06662	103.41917			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.06803		102.24861		11.05616	102.16492			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.10463		102.20157		11.09175	102.11844			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		101.80234		0.00000	101.71566			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.14122		102.12227		11.12735	102.04092			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.94755		101.53903		11.92265	101.51262			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		101.84518		0.00000	101.75642			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		101.84518		0.00000	101.75642			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		101.84525		0.00000	101.75649			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.32860		101.59738		11.31662	101.51508			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.26148		102.19017		11.24427	102.11246			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.06803		102.24861		11.05616	102.16492			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.17665		102.34341		11.16582	102.26195			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.35822		101.80915		10.33048	101.75552			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.75100		0.00000	101.66680			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		101.73682		0.00000	101.65185			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		101.73682		0.00000	101.65185			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA20	On 30/09/2014	Spot Bond	0.00000		101.64332		0.00000	101.56295			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		99.98174		0.00000	99.98174			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.83096		101.33342		10.82780	101.24911			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.80000		100.10089		11.76000	100.10617			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		101.68583		0.00000	101.60337			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.72500		97.67836		11.68500	97.69190			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		99.98173		0.00000	99.98173			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		101.58836		0.00000	101.51203			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		101.60047		9.28000	101.52369			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		101.71133		0.00000	101.62762			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.48500		100.17961		11.44500	100.26103			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		101.66032		0.00000	101.57912			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		101.70283		0.00000	101.61954			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		101.70283		0.00000	101.61954			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		99.84542		0.00000	99.84542			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		101.63992		0.00000	101.55971			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		101.71647		0.00000	101.63392			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		101.62012		0.00000	101.56586			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		99.98174		0.00000	99.98174			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		101.71647		0.00000	101.63392			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		101.64332		0.00000	101.56294			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		101.65686		0.00000	101.57722			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		101.71656		0.00000	101.63401			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA46	On 31/03/2015	Spot Bond		0.00000	101.23697		0.00000	101.17761			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.07860	103.99594		14.06662	103.88876			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.31814	102.72080		15.29358	102.64591			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.20680	102.47314		14.18439	102.38575			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	102.25392		0.00000	102.14339			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	102.25392		0.00000	102.14339			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	102.25392		0.00000	102.14339			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	102.33846		0.00000	102.22373			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	101.95752		0.00000	101.86167			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	16.71457		100.00000	16.61962			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.81227		100.00000	21.65240			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.85161		100.00000	19.70611			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.25409		100.00000	12.16427			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.26324		100.00000	12.17432			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.81577		100.00000	14.70718			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.83761		100.00000	12.74352			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	100.79981		0.00000	100.74728			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.76097		0.00000	100.70514			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	7.24676		100.00000	7.13976			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	7.24676		100.00000	7.13976			0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond		100.00000	98.91599		100.00000	98.11828			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond		100.00000	87.52998		100.00000	86.90476			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond		100.00000	82.39278		100.00000	81.83857			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		1.92500	177.38127		1.92500	177.14810			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0205	On 28/04/2028	Spot Bond		8.26000	145.69710		8.18000	147.22944			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.26000	146.04112		8.18000	147.56249			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.64500	96.78604		8.56500	97.34266			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	99.85897		0.00000	101.78307			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	101.48881		0.00000	101.42744			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		8.08500	98.15940		8.04500	98.22319		53,522,700,000,000.00	6,620,000,000	1,120,000,000.00	
BG22A1	On 21/07/2016	Spot Bond		0.00000	101.59155		0.00000	101.53535			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.81301		0.00000	100.75349			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.82969		0.00000	100.76894			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.88528		0.00000	100.82043			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.94083		0.00000	100.87188			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	101.09592		0.00000	101.01550			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	14.87776		100.00000	14.76872			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.62641		0.00000	100.56930			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.65765		0.00000	100.59769			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.67104		0.00000	100.60984			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.67550		0.00000	100.61390			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.72900		0.00000	100.66249			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.80024		0.00000	100.72721			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	14.55302		100.00000	14.44635			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	14.55302		100.00000	14.44635			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	101.45635		0.00000	101.39930			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	101.57208		0.00000	101.51045			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A3	On 15/03/2017	Spot Bond	0.00000	101.60364		0.00000	101.54076			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.57500	102.41369		8.53500	102.44164			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	101.69831		0.00000	101.63169			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	101.86645		0.00000	101.79317			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	10.40414		100.00000	10.32871			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	10.40414		100.00000	10.32871			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.23500	103.94090		6.23000	103.88920			0.00	0	1,070,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.75219		0.00000	100.69522			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	98.88092		0.00000	98.82847			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	99.95242		0.00000	99.90483			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	98.35230		0.00000	98.29972			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	97.63210		0.00000	97.57986			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.20980		0.00000	100.15757			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.24355		0.00000	100.18279			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.20654		0.00000	100.15483			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.21708		0.00000	100.16273			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.23622		0.00000	100.17706			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.31542		0.00000	100.23637			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.44756		0.00000	100.33523			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	45.20625		100.00000	44.87850			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	20.46343		100.00000	20.31345			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	101.50716		0.00000	101.44606			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.29216		0.00000	100.22978			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.56500	103.22660		7.56000	103.16656			0.00	0	7,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL08	On 02/11/2016	Spot Bond	9.67500	110.49812		9.63500	110.50287			0.00	0	273,600,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	101.00766		0.00000	100.91830			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.32500	102.82069		9.28500	102.81471			0.00	0	1,194,100,000.00
CBL12	On 06/09/2018	Spot Bond	11.39500	102.42013		11.35500	102.45998			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.86832		0.00000	100.78388			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.64500	103.48960		11.60500	103.53364			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.45052		0.00000	100.38902			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.56500	100.06090		9.52500	100.08587			0.00	0	622,300,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.27917		0.00000	100.19508			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.08500	99.09628		12.04500	99.14832			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.64083		0.00000	100.57845			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	102.24187		0.00000	102.15691			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.53679		0.00000	100.47682			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.38500	92.42032		10.31500	92.63320			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.09000	120.04558		10.01000	120.46352			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.94000	110.16970		9.86000	116.40746			2,475,060,000,000.00	249,000,000	0.00
CCT03	On 15/03/2025	Spot Bond	9.27000	115.08067		9.19000	115.58305			15,883,909,542,000.00	1,713,474,600	500,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	99.79708		0.00000	99.70935			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.92500	102.32042		11.88500	102.28812			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.46021		0.00000	100.38726			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	101.87441		0.00000	101.78746			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.57623		0.00000	100.48992			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	101.53819		0.00000	101.42500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR8	On 22/07/2015	Spot Bond	0.00000	101.75839	0.00000	101.62885		0.00		0	0.00	
CIG01	On 06/06/2015	Spot Bond	0.00000	99.90603	0.00000	102.08942		0.00		0	0.00	
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00017	0.00000	99.93412		0.00		0	0.00	
CLN126	On 20/08/2015	Spot Bond	0.00000	100.46746	0.00000	100.35961		0.00		0	0.00	
CLN130	On 20/08/2015	Spot Bond	0.00000	100.46262	0.00000	100.35590		0.00		0	0.00	
CLN134	On 20/08/2015	Spot Bond	0.00000	100.48818	0.00000	100.37552		0.00		0	0.00	
CLN159	On 14/02/2015	Spot Bond	0.00000	100.43676	0.00000	100.36802		0.00		0	0.00	
CLN170	On 20/12/2015	Spot Bond	0.00000	101.61103	0.00000	101.54462		0.00		0	0.00	
CLN179	On 20/03/2016	Spot Bond	0.00000	102.59032	0.00000	102.53331		0.00		0	0.00	
CLN183	On 15/06/2016	Spot Bond	0.00000	102.05565	0.00000	101.97485		0.00		0	0.00	
CLN184	On 01/07/2021	Spot Bond	10.11000	104.22822	10.11000	104.14307		0.00		0	0.00	
CLN185	On 15/06/2016	Spot Bond	0.00000	102.05565	0.00000	101.97485		0.00		0	0.00	
CLN186	On 06/07/2016	Spot Bond	0.00000	101.12320	0.00000	101.06253		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	117.69868	2.76000	117.53593		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	117.64601	3.14000	117.47984		0.00		0	0.00	
CLN194	On 31/08/2016	Spot Bond	8.25000	102.08650	8.25000	102.01924		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	102.05565	0.00000	101.97485		0.00		0	0.00	
CLN197	On 15/06/2016	Spot Bond	0.00000	102.05565	0.00000	101.97485		0.00		0	0.00	
CLN198	On 13/09/2021	Spot Bond	3.10000	117.23654	3.10000	117.07165		0.00		0	0.00	
CLN199	On 13/09/2016	Spot Bond	2.40000	117.05847	2.40000	116.90043		0.00		0	0.00	
CLN200	On 20/12/2016	Spot Bond	0.00000	102.28460	0.00000	102.19037		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN213		On 12/10/2014	Spot Bond	0.00000	101.18296		0.00000	101.13111			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.94437		0.00000	100.88620			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.52500	101.04360		8.49500	101.03803			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	101.02504		0.00000	100.96557			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	101.01092		0.00000	100.95227			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.84448		0.00000	100.78176			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.85751		0.00000	100.79471			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.57500	101.14742		8.54500	101.14160			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.57500	101.14742		8.54500	101.14160			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	103.59229		0.00000	103.59229			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	104.07515		0.00000	104.07515			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.62500	99.95890		8.59500	99.95627			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	101.65140		0.00000	101.58333			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	101.82493		0.00000	101.74971			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.89017		0.00000	100.83210			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.89017		0.00000	100.83210			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	103.18976		100.17539	102.38644			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	102.21327		0.00000	102.12620			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.38170		0.00000	100.32173			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	101.67476		0.00000	101.60574			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.13970		0.00000	100.07995			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.14846		0.00000	100.08492			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	102.50468		9.35000	102.42708			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN243	On 24/02/2019	Spot Bond	9.35000	102.50468		9.35000	102.42708			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.13963		0.00000	100.07989			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.14001		0.00000	100.08010			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	93.24555		0.00000	93.24555			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.22693		0.00000	100.12961			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	101.53675		0.00000	101.47875			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.22265		0.00000	100.12717			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	101.31454		0.00000	101.25418			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	101.31454		0.00000	101.25418			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	101.69158		0.00000	101.63494			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	101.69158		0.00000	101.63494			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	101.69158		0.00000	101.63494			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	101.34793		0.00000	101.28607			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	101.40337		0.00000	101.33903			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.40337		0.00000	101.33903			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	102.05271		0.00000	101.99024			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	102.05271		0.00000	101.99024			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	102.05271		0.00000	101.99024			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.41264		0.00000	101.34788			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.41500	102.65067		9.37500	102.72706			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.26645		0.00000	100.20924			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.68138		0.00000	100.61848			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	101.88352		0.00000	101.80588			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.20939		0.00000	100.11955			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN272		On 20/06/2017	Spot Bond	0.00000	101.52629		0.00000	101.46274			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	101.51624		0.00000	101.45310			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	101.54042		0.00000	101.47693			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.22187		0.00000	100.16153			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.16791		0.00000	100.09605			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	101.53638		0.00000	101.47305			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	105.10000		0.00000	105.03689			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	99.86189		0.00000	99.80177			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	101.37040		0.00000	101.31003			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	101.29067		0.00000	101.23025			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	101.47599		0.00000	101.41452			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	101.70732		0.00000	101.63620			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	101.70732		0.00000	101.63620			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	101.70732		0.00000	101.63620			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	101.70732		0.00000	101.63620			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.44052		0.00000	100.37772			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.05849		0.00000	99.99986			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	101.87996		0.00000	101.80677			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	101.61641		0.00000	101.54253			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	103.86775		0.00000	103.80075			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	101.47701		0.00000	101.40606			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	101.59789		0.00000	101.52484			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	101.34047		0.00000	101.26873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN296	On 20/12/2017	Spot Bond	0.00000	101.76643	0.00000	101.69362				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.47705	0.00000	101.40611				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.47705	0.00000	101.40611				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	101.47312	0.00000	101.40109				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	120.47353	0.00000	120.47353				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	103.24573	0.00000	103.17748				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	121.04199	0.00000	121.04199				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	119.91513	0.00000	119.91513				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	120.64165	0.00000	120.64165				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	117.17790	0.00000	117.17790				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	117.44630	0.00000	117.44630				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.43608	0.00000	100.36697				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.97000	92.73318	10.90500	92.98731				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.49000	94.22873	11.42500	94.47934				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	101.40496	0.00000	101.33626				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	101.78169	0.00000	101.70745				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.42601	0.00000	100.35850				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.81810	0.00000	100.75422				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.76065	0.00000	100.69046				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.77569	8.80500	100.70492				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	101.55647	0.00000	101.49166				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	102.47210	0.00000	102.40651				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	113.81237	0.00000	113.81237				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	101.63091	0.00000	101.56298				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN326		On 20/06/2018	Spot Bond	0.00000	101.66108		0.00000	101.59188			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	101.77768		0.00000	101.70360			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	101.62296		0.00000	101.55461			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	102.27185		0.00000	102.17621			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	102.27185		0.00000	102.17621			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	102.27185		0.00000	102.17621			0.00	20,000,000	20,000,000.00
CLN332		On 20/06/2018	Spot Bond	0.00000	101.85326		0.00000	101.77687			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	101.29393		0.00000	101.23687			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.74072		0.00000	100.68653			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	101.40496		0.00000	101.33626			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	103.69089		0.00000	103.69089			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	103.73520		0.00000	103.73520			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	101.32797		0.00000	101.26952			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.72918		0.00000	100.66386			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	102.07291		0.00000	101.98642			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	101.41348		0.00000	101.34437			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	102.36232		0.00000	102.26487			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	101.93372		0.00000	101.85401			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	101.46971		0.00000	101.40913			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	101.72139		0.00000	101.64968			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.72189		0.00000	100.65724			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.42893		0.00000	100.36713			0.00	0	0.00
CLN348		On 23/06/2014	Spot Bond	0.00000	101.31845		0.00000	101.26043			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN349	On 30/06/2017	Spot Bond	0.00000	101.37087	0.00000	101.30384				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.68730	0.00000	100.62652				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	100.18380	0.00000	100.10495				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	100.18380	0.00000	100.10495				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.10080	0.00000	100.04030				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	102.35969	0.00000	102.26108				0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond	0.00000	100.19753	0.00000	100.11278				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	100.19113	0.00000	100.10913				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.69924	0.00000	100.63470				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.81287	0.00000	100.74940				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	101.41156	0.00000	101.35279				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	101.97491	10.55000	101.94641				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.15000	104.42491	10.08500	104.80273				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	101.49837	0.00000	101.43522				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.67769	0.00000	100.60125				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.29000	106.29540	12.22500	106.63695				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.70630	0.00000	100.62664				0.00	0	2,000,000,000.00
CLN367	On 06/08/2023	Spot Bond	12.32000	105.94351	12.25500	106.26537				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.75000	105.34594	10.68500	105.66510				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.70630	0.00000	100.62664				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.75280	0.00000	100.68538				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	101.97534	0.00000	101.89614				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	101.46017	0.00000	101.38774				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN373		On 20/09/2023	Spot Bond	0.00000	101.14347		0.00000	101.07040			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	0.00000	100.97488		0.00000	100.91044			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond	0.00000	100.96276		0.00000	100.89134			0.00	10,000,000	10,000,000.00
CLN376		On 20/03/2021	Spot Bond	9.68500	102.12744		9.61500	102.44414			0.00	0	0.00
CLN377		On 30/06/2017	Spot Bond	0.00000	101.10939		0.00000	101.02127			0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	39.05589		7.01000	39.03415			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	153.77678		0.00000	154.11228			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	8.64500	134.86843		8.56500	135.40376			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond	8.26000	145.69710		8.18000	147.22944			0.00	0	0.00
CLN89		On 02/03/2028	Spot Bond	8.26000	146.04112		8.18000	147.56249			0.00	0	0.00
CLNF01		On 20/10/2015	Spot Bond	0.00000	90.33145		0.00000	90.27402			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	90.24879		0.00000	90.19086			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	101.16731		0.00000	101.10084			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	101.16731		0.00000	101.10084			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	101.67155		0.00000	101.60265			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	101.55854		0.00000	101.49430			0.00	0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	101.58080		0.00000	101.51564			0.00	0	0.00
CLNF08		On 10/07/2017	Spot Bond	0.00000	101.16110		0.00000	0.00000			0.00	0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	101.58666		0.00000	101.52058			0.00	0	0.00
CLNF10		On 24/07/2017	Spot Bond	0.00000	100.81810		0.00000	100.75422			0.00	0	0.00
CLNF11		On 20/03/2018	Spot Bond	0.00000	101.43774		0.00000	101.37787			0.00	0	0.00
CLNF12		On 20/06/2019	Spot Bond	0.00000	100.96906		0.00000	100.90627			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.98018		0.00000	100.91780			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.16278		0.00000	100.09278			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	101.09549		0.00000	101.02654			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.08500	105.79606		9.04500	105.76741			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.02500	99.84493		8.98500	99.90464		8,113,086,925,000.00		898,957,000	1,803,378,500.00
COJ05	On 05/06/2023	Spot Bond	10.29500	110.94418		10.22500	111.28856			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.42500	103.13909		8.39500	103.11210		2,426,400,000,000.00		288,000,000	0.00
COJ07	On 23/03/2021	Spot Bond	9.88500	106.40847		9.81500	106.67660		7,573,887,000,000.00		766,200,000	383,100,000.00
COT01	On 03/04/2023	Spot Bond	10.28000	94.78063		10.21500	95.05893		27,778,616,000,000.00		2,702,200,000	1,351,100,000.00
COT02	On 03/04/2028	Spot Bond	10.99000	96.08970		10.91000	96.54712			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.99000	89.11280		10.91000	89.55623			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.26597		0.00000	100.21307			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.02365		0.00000	100.03805			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00005		0.00000	99.94328			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.60916		0.00000	100.55000			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.20500	103.42782		11.13500	103.72329			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.31458		100.00000	12.16889			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.69132		0.00000	100.63746			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.30000	97.08699		8.26000	97.13426			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.11444		0.00000	100.06536			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	99.98343		0.00000	99.93374			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.19630		0.00000	100.14716			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	99.86829		0.00000	99.81098			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000	100.46048		0.00000	100.40932			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL002	On 15/07/2018	Spot Bond	0.00000	101.55018	0.00000	101.45111				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	102.06889	0.00000	101.98258				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	101.32546	0.00000	101.22369				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	101.67534	0.00000	101.59073				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.75674	0.00000	101.66799				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.30500	113.78921	7.27500	113.78313			1,189,254,000,000.00	162,800,000	741,400,000.00	
DV22	On 07/02/2020	Spot Bond	8.53500	107.03225	8.47000	107.25436			59,598,198,000,000.00	6,982,800,000	7,408,000,000.00	
DV23	On 27/02/2023	Spot Bond	9.03000	108.37356	8.96500	108.69744			162,808,237,956,000.00	18,029,705,200	12,275,852,600.00	
DV24	On 18/02/2024	Spot Bond	9.14000	106.24893	9.07500	106.59405			3,673,020,508,000.00	401,862,200	200,931,100.00	
DV29	On 18/02/2029	Spot Bond	9.77000	105.41980	9.70000	105.88953			86,295,384,231,000.00	8,832,690,300	3,244,230,100.00	
DVC001	On 09/06/2014	Spot Bond	0.00000	99.88219	0.00000	99.83179			0.00	0	0.00	
DVC003	On 09/12/2014	Spot Bond	0.00000	99.88685	0.00000	99.83745			0.00	0	0.00	
DVF16	On 19/11/2016	Spot Bond	0.00000	100.25444	0.00000	100.20017			0.00	0	0.00	
DVF17	On 18/03/2017	Spot Bond	0.00000	101.36454	0.00000	101.31018			0.00	0	0.00	
E170	On 01/08/2020	Spot Bond	8.18500	129.81989	8.12000	130.09357			0.00	0	2,000,000,000.00	
EDC01	On 04/04/2016	Spot Bond	0.00000	102.33528	0.00000	102.23786			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	134.44141	0.10000	134.28492			0.00	0	2,000,000,000.00	
EL28	On 02/05/2028	Spot Bond	1.87000	122.35266	1.85000	122.48090			0.00	0	3,000,000,000.00	
EL29	On 19/11/2029	Spot Bond	1.88000	109.98519	1.86000	110.13493			0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL30	On 29/07/2030	Spot Bond	2.02500	109.11952		2.00500	109.26801			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.10000	100.00000		2.10000	2.10000			53,550,000,000,000.00	25,500,000,000	14,100,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.78500	107.14031		9.71500	107.38184			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.63500	107.69484		9.56500	107.96767			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.04000	100.83765		9.96000	101.25472			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.46000	94.44145		10.39000	94.66816			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.62000	101.52814		10.55000	101.77409			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.27723		0.00000	100.21809			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	100.00000	12.04675		100.00000	9.79559			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	101.44073		0.00000	101.38790			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.44562		0.00000	100.39184			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.24590		0.00000	100.19310			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.24776		0.00000	100.19457			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	97.59358		100.00000	96.81698			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	78.49462		100.00000	77.99145			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	75.48017		100.00000	75.02999			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	83.33333		100.00000	82.76644			0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond	100.00000	90.34653		100.00000	89.68059			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	128.11661		3.00000	127.93740			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.48500	106.82029		11.45500	106.75177			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	105.24164		0.00000	105.17064			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.80612		0.00000	100.73613			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	101.60324		0.00000	101.53582			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.06500	96.84240		10.02500	96.88658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS08A	On 04/10/2018	Spot Bond	0.00000	101.24797	0.00000	101.18402				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.10490	0.00000	100.04193				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.31927	0.00000	100.25122				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.29474	0.00000	100.23196				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.28505	0.00000	100.22383				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.32489	0.00000	100.25563				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.31288	0.00000	100.24567				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.27394	0.00000	100.21562				0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.28157	0.00000	100.22162				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.26458	0.00000	100.20777				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.27575	0.00000	100.21654				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.26235	0.00000	100.20602				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.27166	0.00000	100.21332				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.89000	102.98212	6.87000	102.94877				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.81000	105.81482	7.77000	105.88444			5,587,274,000,000.00	715,400,000	6,516,150,000.00	
ES23	On 25/01/2023	Spot Bond	8.56000	112.18688	8.49500	112.52388			41,364,596,712,000.00	4,832,312,700	10,054,334,900.00	
ES26	On 02/04/2026	Spot Bond	8.85000	94.04531	8.77000	94.53198			193,294,620,000,000.00	21,841,200,000	35,477,000,000.00	
ES33	On 15/09/2033	Spot Bond	9.67500	82.74245	9.58000	83.38535			213,853,020,795,000.00	22,103,671,400	37,008,200,000.00	
ES42	On 25/04/2042	Spot Bond	9.92000	87.51234	9.82500	88.23914			518,816,000,000,000.00	52,300,000,000	38,500,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000	100.28852	0.00000	100.22695				0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.29784	0.00000	100.23424				0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.14301	0.00000	100.08190				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.91831	0.00000	100.85839				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB03	On 26/06/2016	Spot Bond	0.00000	101.36625		0.00000	101.30357			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.01161		0.00000	100.03344			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.96519		0.00000	100.91110			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	101.52584		0.00000	101.47068			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.04858		100.00000	10.96848			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.75219		100.00000	10.67423			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	101.51655		0.00000	101.45585			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	101.57945		0.00000	101.51624			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	101.70521		0.00000	101.63694			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	101.83092		0.00000	101.75757			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.72500	102.51673		6.69500	102.47008			685,909,650,000.00	101,994,000	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.48500	100.22294		9.44500	100.28871			2,069,627,000,000.00	218,200,000	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	101.48381		0.00000	101.43193			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	101.48374		0.00000	101.43186			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.80946		0.00000	100.74541			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	103.91221		0.00000	103.84643			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.28500	107.85010		11.24500	107.89457			9,249,186,000,000.00	819,600,000	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.23768		0.00000	100.16114			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.10000	129.64765		2.10000	129.47538			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.05500	270.87983		2.05500	270.52112			0.00	0	10,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.18000	109.74893		2.18000	109.60237			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.42000	156.23304		2.40000	156.38252			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.27000	209.74579		2.25000	213.12990			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.73500	109.79362		7.70500	109.76389			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ01		On 30/11/2020	Spot Bond	7.91200	60.31727	7.91300	60.30202			0.00	0	0.00
FRBZ02		On 28/10/2024	Spot Bond	9.47600	38.08249	9.47600	38.07160			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.71000	36.78949	9.71000	36.77867			0.00	0	0.00
FRC04		On 03/06/2014	Spot Bond	0.00000	99.96967	0.00000	99.87878			0.00	0	0.00
FRC101		On 24/02/2017	Spot Bond	0.00000	100.21893	0.00000	100.12505			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.21297	0.00000	100.12166			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.21297	0.00000	100.12166			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	99.97251	0.00000	99.89009			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.20943	0.00000	100.11965			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	101.87343	0.00000	101.79621			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	102.14602	0.00000	102.06163			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	101.61108	0.00000	101.54468			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	101.77658	0.00000	101.70336			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	102.15479	0.00000	102.13796			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	102.11450	0.00000	102.03136			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	101.75757	0.00000	101.68435			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	101.67113	0.00000	101.60152			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	101.90827	0.00000	101.82872			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC124	On 20/06/2017	Spot Bond	0.00000	101.72742		0.00000	101.65546			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	101.84198		0.00000	101.76521			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	102.28953		0.00000	102.19390			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	102.21936		0.00000	102.12669			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	16.26552		100.09221	16.14750			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	101.56050		0.00000	101.49552			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	113.56824		0.00000	113.17614			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	101.86509		0.00000	101.78820			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	102.09510		0.00000	102.00870			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC148		On 24/02/2017	Spot Bond	0.00000	100.19619		0.00000	100.11211			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	105.72832		0.00000	105.65311			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	101.73613		0.00000	101.66457			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	101.75634		0.00000	101.68395			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	101.59690		0.00000	101.53108			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.63694		0.00000	101.56876			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	102.16921		0.00000	102.07867			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	101.50064		0.00000	101.44730			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	101.48289		0.00000	101.42936			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	101.60677		0.00000	101.53985			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	55.44708		13.22500	55.38830			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	101.51019		0.00000	101.44731			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	101.51221		0.00000	101.44924			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	102.25671		0.00000	102.16365			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	101.58465		0.00000	101.51865			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.42500	97.62158		3.42500	97.48130			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	101.65705		0.00000	101.58803			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	101.65705		0.00000	101.58803			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	102.19480		0.00000	102.12637			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	101.40496		0.00000	101.33626			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	99.66007		0.00000	99.59235			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	102.98586		0.00000	103.13386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC176	On 20/09/2018	Spot Bond	0.00000	101.55647	0.00000	101.49166				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.51824	0.00000	101.45502				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.67054	0.00000	100.59490				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	101.79175	0.00000	101.71708				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.42446	0.00000	100.36331				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.66338	0.00000	100.58855				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.80817	0.00000	100.73579				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	102.06889	0.00000	101.98258				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.62085	0.00000	101.55335				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	102.06688	0.00000	101.98065				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.50014	0.00000	101.43767				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.25651	0.00000	100.14641				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.63694	0.00000	101.56876				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.63694	0.00000	101.56876				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	101.51276	0.00000	101.45567				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	101.20556	0.00000	101.14576				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	101.27536	0.00000	101.21209				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	101.03855	0.00000	100.98142				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	101.03855	0.00000	100.98142				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	101.28909	0.00000	101.21719				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	101.02378	0.00000	100.96639				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	101.01938	0.00000	100.96224				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	101.00601	0.00000	100.94877				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	101.00889	0.00000	100.95149				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC200	On 17/04/2017	Spot Bond		0.00000	100.98069		0.00000	100.91666			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.88711		0.00000	100.82924			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.98069		0.00000	100.91666			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.88336		0.00000	100.82574			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.58763		0.00000	100.52195			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.24134		0.00000	100.17541			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.94615		0.00000	100.87678			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	101.74214		0.00000	101.67033			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	101.73209		0.00000	101.66069			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	101.86262		0.00000	101.79699			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	101.47992		0.00000	101.41892			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.74265		0.00000	100.67697			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.34000	119.15379		3.34000	118.98339			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	101.76437		0.00000	101.69164			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	101.78252		0.00000	101.70905			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.32000	119.31513		3.32000	119.14470			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.72000	123.74523		1.73000	123.60848			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.34000	119.15379		3.34000	118.98339			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.70000	123.55778		2.71000	123.35612			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.77000	127.98207		2.78000	127.80457			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.83641		0.00000	100.76241			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	101.68247		0.00000	101.89161			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC79	On 15/06/2016	Spot Bond	0.00000	102.36034		0.00000	102.26742			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	102.40235		0.00000	102.30776			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	101.53026		0.00000	101.46718			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	101.75230		0.00000	101.68007			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	104.76703		0.00000	104.74296			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	102.05080		0.00000	101.96625			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	101.97418		0.00000	101.89280			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	101.68319		0.00000	101.61308			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	102.19225		0.00000	102.10603			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	101.68118		0.00000	101.61115			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	104.08643		0.00000	104.07582			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	97.89849		0.00000	98.10682			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	94.71385		0.00000	94.85330			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	101.45809		0.00000	101.40308			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.96102		100.00000	9.88880			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	21.02245		100.00000	16.69603			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.84000	145.39935		4.85000	145.16357			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	101.18589		0.00000	101.13776			0.00	0	20,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.52909		0.00000	101.47759			0.00	0	24,400,000,000.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	102.70808		0.00000	102.65515			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	102.54590		0.00000	102.49111			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.16798		0.00000	102.11257			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	101.50898		0.00000	101.45287			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	101.35518		0.00000	101.29875			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ21	On 15/09/2021	Spot Bond	0.00000		101.45363		0.00000	101.39545			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000		95.92739		0.00000	95.79929			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.42000		130.86282		2.41000	130.92607			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.78278		0.00000	100.72548			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.13247		10.38000	101.04710			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.13247		10.38000	101.04710			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		103.12000		0.00000	103.12000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.55897		0.00000	100.50885			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.76971		0.00000	100.69867			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.56000		105.65899		2.55000	105.70402			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.58000		200.45737		2.56000	200.76679			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.53000		106.22896		2.52000	106.27470			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.97322		0.00000	100.92415			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.61000		199.58537		2.59000	199.89239			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.85681		0.00000	100.78007			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.28000		108.71444		2.28000	108.56837			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.56500		260.43712		2.56500	260.08142			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.06500		270.67033		2.06500	270.31168			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.78500		256.08123		2.78500	255.72690			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.47000		126.40958		2.47000	126.23777			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.69657		0.00000	100.63499			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.00000		126.54755		2.00000	126.38043			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.88325		0.00000	100.81857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS59	On 07/10/2016	Spot Bond	0.00000		101.15353		0.00000	101.09121			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.57981		0.00000	100.51739			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.40000		105.64139		2.39000	105.71654			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		16.51327		104.97509	14.94191			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		22.07453		101.07593	21.91295			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		13.41493		100.44759	13.31727			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		101.42520		0.00000	101.37098			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		20.30766		100.76967	20.15942			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	2.10000		113.52760		2.08000	113.85488			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.14000		110.16582		2.14000	110.01907			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.44359		0.00000	98.44031			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.17000		109.85298		2.17000	109.70638			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.03526		0.00000	100.04264			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.26500		337.68148		2.26500	337.22851			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		101.09000		0.00000	101.04198			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.53218		0.00000	100.46769			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.50324		0.00000	100.44244			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.47827		0.00000	100.42029			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.12405		0.00000	100.01460			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.07633		0.00000	100.01907			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		101.12671		0.00000	101.06355			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.87500		102.74506		5.87000	102.69749			0.00	0	110,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX15	On 14/03/2015	Spot Bond	6.77500	103.36538	6.77500	103.30925					0.00	0	1,821,600,000.00
FRX16	On 15/09/2016	Spot Bond	7.60500	102.51364	7.57500	102.51376					1,317,186,000,000.00	173,200,000	0.00
FRX17	On 15/09/2017	Spot Bond	8.02500	103.15254	7.98500	103.20131					0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.19500	108.89296	8.15500	108.95806					553,982,000,000.00	67,600,000	0.00
FRX19	On 15/11/2019	Spot Bond	8.72500	101.60490	8.66000	101.81434					9,977,910,000,000.00	1,143,600,000	1,795,500,000.00
FRX20	On 01/10/2020	Spot Bond	8.91500	100.67563	8.84500	100.93636					0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.51000	91.66313	9.44500	91.94936					0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.67000	106.80318	9.59000	112.62802					0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.92000	98.52853	9.84000	99.05549					0.00	0	520,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.24000	96.75532	10.17000	97.20778					0.00	0	40,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.55000	77.89216	10.46000	78.47818					0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	101.30811	0.00000	101.25416					0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.35865	0.00000	101.30263					0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.37885	0.00000	101.32200					0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.42931	0.00000	101.37038					0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.51008	0.00000	101.44783					0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.57064	0.00000	101.50590					0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.83298	0.00000	101.75742					0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.22048	0.00000	100.16987					0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.23207	0.00000	100.17878					0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.24247	0.00000	100.18675					0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.24495	0.00000	100.18867					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.25191		0.00000	100.19400			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.26238		0.00000	100.20204			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.27110		0.00000	100.20873			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.30940		0.00000	100.23813			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	101.34584		0.00000	101.28552			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	101.08827		0.00000	101.02633			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.37500	101.59587		9.33500	101.61846			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT29	On 04/08/2014	Spot Bond		0.00000	100.45836		0.00000	100.40925			0.00	400,000,000	100,000,000.00
GRA311	On 17/06/2014	Spot Bond		0.00000	99.75407		0.00000	99.70488			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond		0.00000	99.08766		0.00000	99.03878			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	100.70506		0.00000	100.64855			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.72037		0.00000	100.66263			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.74994		0.00000	100.68984			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.78661		0.00000	100.72358			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.83750		0.00000	100.77037			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	99.86730		0.00000	99.80951			0.00	0	5,000,000.00
GRT02	On 13/05/2016	Spot Bond		0.00000	101.20429		0.00000	101.14889			0.00	0	500,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.94575		0.00000	100.88625			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	102.88967		0.00000	102.83450			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	101.21806		0.00000	101.16519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT06	On 11/12/2017	Spot Bond		0.00000	99.83008		0.00000	101.58934			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.25327		0.00000	100.19008			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	5,775,900,000.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.12536		0.00000	100.07177			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.10721		0.00000	100.05358			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	101.48476		0.00000	101.41940			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.92772		0.00000	100.85425			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	101.27644		0.00000	101.22121			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	101.60890		0.00000	101.54975			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.61236		0.00000	100.55276			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.62093		0.00000	100.56063			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond		0.00000	100.62414		0.00000	100.57486			0.00	435,000,000	1,275,000,000.00
HILC13	On 07/08/2014	Spot Bond		0.00000	100.40993		0.00000	100.36074			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	100.83541		0.00000	100.77425			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.11273	98.99175		8.07352	98.99691			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	100.87435		0.00000	100.81032			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C5	On 19/07/2015	Spot Bond		8.46542	104.41639		8.42625	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	100.92440		0.00000	100.85668			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.91564	104.41639		8.87651	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	100.98554		0.00000	100.91331			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	100.95824		0.00000	100.89568			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	101.06959		0.00000	101.00229			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	101.10853		0.00000	101.03876			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.30023		0.00000	100.23624			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		9.89000	102.83954		9.89000	102.75730			0.00	0	211,500,000.00
HWAY20	On 31/07/2020	Spot Bond		8.26500	110.32425		8.20000	110.57396			4,924,287,000,000.00	595,800,000	5,257,900,000.00
HWAY23	On 07/12/2023	Spot Bond		1.85500	275.11072		1.85500	274.75090			0.00	0	10,200,000,000.00
HWAY24	On 07/12/2024	Spot Bond		1.85500	275.11072		1.85500	274.75090			3,060,750,000,000.00	1,650,000,000	1,500,000,000.00
HWAY34	On 31/07/2034	Spot Bond		9.64500	99.61100		9.55000	100.35352			144,290,164,500,000.00	14,960,100,000	14,160,300,000.00
HWAY35	On 31/07/2035	Spot Bond		9.56500	100.25626		9.47000	101.02106			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	60.38083		100.00000	59.94307			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	15.67565		100.00000	15.56200			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	89.77943		100.00000	88.91892			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	42.00626		100.00000	41.69838			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	21.44199		100.00000	21.28482			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	13.85172		100.00000	13.75129			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF07U	On 26/03/2015	Spot Bond	100.00000		63.99561	100.00000	63.52137				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.53000		116.74920	1.53000	116.59951				30,960,774,000,000.00	20,235,800,000	75,307,600,000.00
I2038	On 31/01/2038	Spot Bond	1.80000		121.31344	1.79000	121.37887				160,182,000,000,000.00	88,990,000,000	54,179,188,900.00
I2046	On 31/03/2046	Spot Bond	1.92000		119.35290	1.92000	119.19626				499,200,000,000.00	260,000,000	76,599,479,300.00
I2050	On 31/12/2050	Spot Bond	1.99000		126.59271	1.99000	126.42563				0.00	0	83,346,047,300.00
IBC01	On 16/03/2015	Spot Bond	0.00000		93.90000	0.00000	93.95000				0.00	10,800,000	5,400,000.00
IBL11	On 12/03/2015	Spot Bond	7.62500		104.30150	7.59500	104.26081				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.44061	0.00000	102.32783				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		101.63095	0.00000	101.57116				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.12500		104.27772	8.09500	104.26001				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.27500		107.59739	8.23500	107.65882				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.26638	0.00000	100.20968				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.69000		116.78440	4.70000	116.60237				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.94500		103.00397	7.91500	102.99784				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.51949	0.00000	100.46359				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.54975	0.00000	100.49059				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.54000		127.26060	1.55000	127.06478				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.07000		129.91433	2.07000	129.74201				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		101.56583	0.00000	101.51296				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		102.46434	0.00000	102.40861				0.00	0	500,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.39500		102.63255	8.35500	102.69359				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		101.91334	0.00000	101.85932				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		103.17290	0.00000	103.11743				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL43	On 15/11/2015	Spot Bond	0.00000	100.34220		0.00000	100.28549			0.00	200,000,000	100,000,000.00
IBL45	On 21/12/2018	Spot Bond	8.91500	100.21088		8.87500	100.28322			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.37500	93.62827		9.31000	93.82106		2,970,000,000,000.00		316,800,000	284,400,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	101.80776		0.00000	101.75340			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.47500	97.53976		8.43500	97.59954		1,672,965,000,000.00		197,400,000	0.00
IBL50	On 02/08/2020	Spot Bond	9.42500	101.49863		9.36000	101.71829			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.60821		0.00000	100.55273			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.62613		0.00000	100.56900			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.88500	101.18747		7.85500	101.18106			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.69500	100.70689		8.65500	100.77185			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.69295		0.00000	100.62970			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.36954		0.00000	100.31445			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.04500	103.67736		8.00500	103.70605			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.65500	104.75769		8.61500	104.83870			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.78000	105.87975		9.71500	106.20710			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	101.17677		0.00000	101.12030			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.72000		0.00000	100.66456			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00418		100.00000	0.00416			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.75143		0.00000	100.69640			0.00	500,000,000	500,000,000.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.78487		0.00000	100.72739			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.03500	97.60020		8.96500	97.85785			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.59547		5.00000	100.55475			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.59547		5.00000	100.55475			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.67829		5.00000	101.63669			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.59547		5.00000	100.55475			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.86470		4.00000	100.83214			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	102.26850		0.00000	102.19136			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	102.19055		0.00000	102.11518			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	101.59228		0.00000	101.51442			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	107.55805		9.20000	107.47878			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	101.36575		0.00000	101.30018			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	101.36575		0.00000	101.30018			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.31932		0.00000	100.25128			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.85485		100.00000	8.79065			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.73046		0.00000	100.67564			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.49991		0.00000	100.44543			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.37704		0.00000	100.32271			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.62500	101.34895		9.59500	101.29369			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.12605		0.00000	100.07199			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond		0.00000	101.42325		0.00000	101.37104			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.02685		0.00000	99.94706			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	8.95153		100.00000	8.88663			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond		100.00000	97.33333		100.00000	96.56085			0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond		100.00000	96.61006		100.00000	95.87070			0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond		100.00000	90.57072		100.00000	89.90148			0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond		100.00000	99.72678		100.00000	98.91599			0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond		100.00000	99.29859		100.00000	98.50632			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN427U	On 01/07/2014	Spot Bond	100.00000		94.00996	100.00000	98.41270				0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000		96.80156	100.00000	94.61806				0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000		91.85549	100.00000	89.88716				0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000		87.39740	100.00000	85.61378				0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000		83.34586	100.00000	81.72224				0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000		97.56098	100.00000	96.66072				0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000		93.69231	100.00000	91.57895				0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000		88.90511	100.00000	87.00000				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000		84.58333	100.00000	82.85715				0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	5.90000		99.79030	5.90000	99.77421				0.00	0	0.00
INA426	On 24/06/2014	Spot Bond	5.90000		99.56546	5.90000	99.54944				0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	6.00000		99.44420	6.00000	99.42795				0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	6.00000		99.33054	6.00000	99.31432				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	6.00000		99.10399	6.00000	99.08785				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.10000		98.86000	6.10000	98.84366				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.10000		98.74579	6.10000	98.72950				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.10000		98.51818	6.10000	98.50196				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.54553	0.00000	101.47127				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.07860		102.97860	11.06662	102.89726				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.07860		101.82431	11.06662	101.74388				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.59917	0.00000	101.52884				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		99.78492	0.00000	102.27301				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.56710	0.00000	101.49818				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.05414	6.50000	101.00117				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING161	On 20/03/2017	Spot Bond	0.00000	101.70732	0.00000	101.63620				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	101.19403	0.00000	101.13673				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	97.41984	0.00000	97.41984				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	101.54306	0.00000	101.48360				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.89012	0.00000	100.83440				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	101.54661	0.00000	101.47854				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	101.09747	0.00000	101.03860				0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	103.04041	0.00000	102.99315				0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	101.25445	0.00000	101.20222				0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	101.24439	0.00000	101.19256				0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	101.38352	0.00000	101.33277				0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	100.79057	0.00000	100.74001				0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.47568	0.00000	100.42383				0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.35889	0.00000	100.30717				0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.24554	0.00000	100.19331				0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.24271	0.00000	100.19108				0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.08402	0.00000	100.03359				0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	101.24993	0.00000	101.20123				0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.82729	0.00000	100.77548				0.00	0	0.00
ING252	On 20/06/2014	Spot Bond	0.00000	100.43114	0.00000	100.37940				0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.09041	100.00000	68.92961				0.00	0	20,000,000,000.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.64332	0.00000	101.56294				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00572		0.00000	100.03112			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.48288		0.00000	100.42493			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	97.26854		0.00000	97.21668			0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000	95.80052		100.00000	95.05208			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000	90.57072		100.00000	89.90148			0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000	91.93955		100.00000	91.25000			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.95905		0.00000	100.89997			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.97896		0.00000	100.91865			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.99227		0.00000	100.93114			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.63500	101.59460		8.60500	101.59939			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000	100.79167		0.00000	100.74219			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.58500	99.24935		9.51500	99.52216			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	101.70240		0.00000	101.64048			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.87500	104.28410		8.83500	104.32543		9,586,775,000,000.00	1,080,200,000	1,093,800,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000	101.10802		0.00000	101.04817			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	101.08796		0.00000	101.02603			0.00	0	10,000,000.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.57411		0.00000	100.51369			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.17230		0.00000	100.09826			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	101.62823		0.00000	101.55665			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.80500	106.39906		8.77500	106.35378			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	103.55115		0.00000	103.48567			0.00	0	10,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000	99.91143		0.00000	99.84464			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.16000	120.61498		3.16000	120.44426		5,674,096,000,000.00	1,795,600,000		0.00
IV019	On 31/03/2028	Spot Bond	3.60000	136.54479		3.58000	136.65552		360,000,000,000.00	100,000,000		50,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV022	On 02/04/2022	Spot Bond	0.00000		101.37136		0.00000	101.30329			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		101.17348		0.00000	101.10536			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		101.05957		0.00000	100.99051			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		99.78395		0.00000	101.78533			0.00	0	10,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000		101.50058		0.00000	101.43064			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.53000		96.67014		3.53000	96.53040			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.53000		102.02136		3.53000	101.87388			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		99.79499		0.00000	101.90623			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.45593		0.00000	100.38419			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000		101.42325		0.00000	101.37104			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.48500		111.41690		10.44500	111.45829			708,786,000,000.00	67,600,000	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.85795		0.00000	100.77959			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.60000		136.54479		3.58000	136.65552			1,024,560,000,000.00	284,600,000	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000		81.16502		100.00000	81.16501			0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000		98.76900		100.00000	97.98512			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000		99.20000		100.00000	96.87500			0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000		95.33487		100.00000	93.21631			0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000		90.54119		100.00000	88.62835			0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000		86.20017		100.00000	84.46460			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000		97.43400		100.00000	95.15039			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000		92.27273		100.00000	90.22223			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.01195		0.00000	100.03357			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.81848		0.00000	100.76513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.24221	0.00000	100.19021				0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	5.90000	97.13454	5.90000	97.13453				0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	5.90000	99.75812	5.90000	99.74204				0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	6.00000	99.41170	6.00000	99.39546				0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	6.00000	99.29811	6.00000	99.28191				0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	6.00000	99.18478	6.00000	99.16861				0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.10000	98.82734	6.10000	98.81102				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.44842	0.00000	100.38438				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.68758	0.00000	100.62681				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	101.11127	0.00000	101.05640				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	101.11153	0.00000	101.05460				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.41463	0.00000	100.36254				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.24152	0.00000	100.18604				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.23508	0.00000	100.17110				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00007	0.00000	99.94451				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.97905	0.00000	100.91874				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.98571	0.00000	100.92498				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.99903	0.00000	100.93748				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.93909	0.00000	100.88124				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.82984	0.00000	100.76909				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.68247	0.00000	100.62209				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	101.51025	0.00000	101.44904				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.35190	0.00000	100.29356				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.12725	0.00000	100.07260				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC026	On 26/02/2016	Spot Bond	0.00000	100.12594	0.00000	100.07186				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	101.22814	0.00000	101.16618				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.95048	0.00000	100.89721				0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.75701	0.00000	100.69870				0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.60880	0.00000	100.55497				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	57.00778	100.00000	56.59447				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.68728	0.00000	100.62461				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	60.03144	100.00000	59.59146				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.49024	0.00000	101.43129				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	21.59088	100.00000	21.43435				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	101.02119	0.00000	100.95693				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	83.44671	100.00000	82.88288				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	82.13113	100.00000	81.59315				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	58.95358	100.00000	58.52149				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	67.69246	100.00000	67.30791				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	58.42579	100.00000	58.00221				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	65.74470	100.00000	65.26805				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	82.38806	100.00000	81.65680				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	102.09393	0.00000	102.02373				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.76825	0.00000	100.69359				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.64000	139.34746	8.56000	140.05060				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	101.71284	0.00000	101.65610				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	101.43828	0.00000	101.38144				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK05	On 28/02/2019	Spot Bond	0.00000	100.02069		0.00000	100.03690			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.12573		0.00000	100.07200			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.66446		0.00000	100.60383			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.97500	98.72899		8.93500	98.76429			0.00	0	1,453,700,000.00
LGL03	On 03/04/2018	Spot Bond	9.12500	96.51659		9.08500	96.56976			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.52500	101.05145		9.46000	101.27065		24,018,240,000,000.00	2,521,600,000	584,100,000.00	
LHL01	On 13/12/2015	Spot Bond	0.00000	102.38315		0.00000	102.29476			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.62500	105.12214		10.59500	105.07413			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	102.60420		0.00000	102.50743			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.26113		0.00000	100.20075			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.27836		0.00000	100.21399			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.29899		0.00000	100.22984			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.89794		0.00000	100.84670			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	99.93484		0.00000	99.88602			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	99.93628		0.00000	99.88849			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	98.73904		0.00000	98.72946			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	97.76006		0.00000	97.70797			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	99.14672		0.00000	99.09842			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000	98.68763		100.00000	81.29176			0.00	12,200,000,000	12,200,000,000.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	69.44644		100.00000	69.05192			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	83.44671		100.00000	82.88288			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.63606		0.00000	101.58342			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	62.46637		100.00000	62.01349			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	82.11921		100.00000	80.51948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ22U	On 09/06/2014	Spot Bond	100.00000		98.11828	100.00000	97.33333				0.00	0	0.00
MAQ23U	On 19/06/2014	Spot Bond	100.00000		95.54974	100.00000	94.80519				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		101.16659	0.00000	101.11283				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.88543	0.00000	100.82880				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		101.75510	0.00000	101.70201				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		102.22136	0.00000	102.16540				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		101.51670	0.00000	101.46253				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		99.87214	0.00000	101.37436				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.15325	0.00000	101.77807				0.00	0	300,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.35818	0.00000	100.30717				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.47482	0.00000	100.42011				0.00	0	400,000,000.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.82184	0.00000	100.77015				0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.88184	0.00000	100.82677				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		97.52650	100.00000	96.50350				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		57.31841	100.00000	56.90285				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		24.97310	100.00000	24.79205				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		60.96949	100.00000	60.52746				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.83500		101.91975	8.79500	102.00436				0.00	0	279,500,000.00
MBSA02	On 15/04/2019	Spot Bond	8.72500		101.85136	8.68500	101.93717				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		101.73056	0.00000	101.66683				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		101.60886	0.00000	101.54971				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.91237	0.00000	100.85617				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		101.02350	0.00000	100.96638				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA2	On 05/10/2014	Spot Bond	0.00000	101.03081	0.00000	100.97329				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	101.06734	0.00000	101.00784				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.71431	0.00000	102.65148				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	102.85331	0.00000	102.78750				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.21000	102.13739	8.17000	102.15453				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.90500	105.41379	8.86500	105.48770				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.71000	105.66009	9.64000	105.95215				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.53000	105.69916	6.52500	105.64586				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	101.36873	0.00000	101.31229				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	101.41923	0.00000	101.36072				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.72500	104.21025	9.66000	104.39962				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.64000	102.83939	7.61000	102.81319			921,384,000,000.00	120,600,000	5,045,500,000.00	
MIL01	On 31/05/2015	Spot Bond	0.00000	100.05669	0.00000	100.00007				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.13500	99.14772	9.09500	99.17752				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	101.52137	0.00000	101.46174				0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.58500	104.43343	9.51500	104.70380			5,873,688,000,000.00	612,800,000	306,400,000.00	
MMS01U	On 10/12/2016	Spot Bond	100.00000	10.53108	100.00000	10.45473				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.05425	0.00000	100.00006				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.83500	99.14179	8.79500	99.17442			3,180,600,000,000.00	360,000,000	325,000,000.00	
MTN02	On 13/07/2014	Spot Bond	6.01500	104.38968	6.01000	104.33907			631,575,000,000.00	105,000,000	45,000,000.00	
MTN03	On 13/07/2015	Spot Bond	7.72500	105.31694	7.69500	105.28292				0.00	0	100,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.77500	107.52125	8.73500	107.55453			593,190,000,000.00	67,600,000	523,000,000.00	
N4A211	On 14/08/2020	Spot Bond	100.89771	6.16632	100.89771	6.12125				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.24889	100.61875	6.20333				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A305		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.36394		0.00000	100.30682			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.36903		0.00000	100.31110			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.37143		0.00000	100.31309			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.40237		0.00000	100.33916			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.43820		0.00000	100.36930			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.39561	100.00000	100.00000	0.39274			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.39561	100.00000	100.00000	0.39274			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.14500	95.17124		9.08000	95.46770			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.57500	101.13506		7.54500	101.13098			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.24500	98.55920		9.18000	98.79631		3,154,547,467,000.00	341,216,600	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.88956		0.00000	100.83947			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	9.03500	103.61076		8.96500	103.89105			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.31299		0.00000	100.25787			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.48000	103.52866		9.41500	103.86527			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	101.58230		0.00000	101.52799			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.40502		0.00000	100.30379			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	101.28435		0.00000	101.18175			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.68601		0.00000	100.63179			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.17999		0.00000	100.20321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK18B	On 20/03/2017	Spot Bond	0.00000	101.34293		0.00000	101.28775			0.00	0	60,000,000.00
NBK2A	On 15/09/2015	Spot Bond	7.32500	106.13010		7.29500	106.10538			720,780,000,000.00	98,400,000	702,800,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	103.32628		0.00000	103.27074			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.73500	113.62422		8.69500	113.72304			7,308,574,500,000.00	836,700,000	726,400,000.00
NBK4	On 28/10/2024	Spot Bond	10.81500	34.35031		10.73500	34.58042			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.72500	102.77957		7.69500	102.74141			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.84651		0.00000	100.78453			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.89083		0.00000	100.82557			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.07500	103.90505		8.04500	103.88854			511,147,500,000.00	63,300,000	468,900,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.34168		0.00000	101.28254			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.14940		0.00000	100.08545			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	101.38283		0.00000	101.31644			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.18868		0.00000	101.12446			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.02139		0.00000	100.95712			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00009		0.00000	99.94129			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	89.91053		0.00000	89.85509			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	99.99997		0.00000	99.94440			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	100.77354		0.00000	100.71235			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.84041		0.00000	100.77390			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.69623		0.00000	100.63463			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000		101.07879		0.00000	101.01230			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		86.14673		0.00000	86.08941			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		101.46412		0.00000	101.40982			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.38007		0.00000	100.31702			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		101.48484		0.00000	101.42363			0.00	0	200,000,000.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		101.40406		0.00000	101.34617			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		101.11194		0.00000	101.04961			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		101.35456		0.00000	101.29870			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		101.34108		0.00000	101.28524			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		101.34008		0.00000	101.28428			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.62695		0.00000	100.56975			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		101.55647		0.00000	101.49166			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.98500		106.15811		9.90500	106.63908			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		101.54642		0.00000	101.48203			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.02000		104.94400		9.94000	105.43559			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		101.55647		0.00000	101.49166			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		101.39143		0.00000	101.33349			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		99.92357		0.00000	99.86632			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.57500		104.53213		8.54500	104.49746			1,785,315,000,000.00	208,200,000	2,859,400,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.87306		0.00000	100.80310			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.11215		0.00000	100.04483			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.11500		103.74199		10.07500	103.96443			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED16	On 08/04/2024	Spot Bond	0.00000	101.23145		0.00000	101.16259			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.95094		0.00000	100.89959			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.22500	110.02074		12.18500	110.05750			8,754,322,500,000.00	716,100,000	238,700,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.03008		0.00000	109.96357			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	102.72343		0.00000	102.67829			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	99.95185		0.00000	99.87941			0.00	0	10,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.07500	163.84793		2.07500	163.63069			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.77500	105.99783		8.71000	106.23228			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	99.86765		0.00000	101.41663			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	99.86211		0.00000	101.37657			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.40500	104.97327		9.34000	105.19738			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.21293		0.00000	100.15502			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.44523		0.00000	100.39206			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.20110		0.00000	100.14643			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.20854		0.00000	100.15185			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.20410		0.00000	100.14862			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.60500	106.00544		9.54000	106.29676			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.20860		0.00000	100.15190			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.21299		0.00000	100.15508			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.21002		0.00000	100.15293			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.80500	104.93368		9.74000	105.15111			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.21898		0.00000	100.15945			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.21595		0.00000	100.15723			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.21743		0.00000	100.15830			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.27190	0.00000	100.19780				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.25395	0.00000	100.18479				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.22187	0.00000	100.16152				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.59500	113.45789	8.55500	113.53858			3,509,338,500,000.00	408,300,000	636,100,000.00	
NRA022	On 31/10/2022	Spot Bond	8.98500	120.06547	8.91500	120.43836			19,512,724,500,000.00	2,171,700,000	1,471,200,000.00	
NRA023	On 31/05/2023	Spot Bond	1.97000	170.07442	1.97000	169.85049			0.00	0	8,400,000,000.00	
NRA028	On 30/11/2028	Spot Bond	9.36000	122.74193	9.28000	123.38393			2,176,200,000,000.00	232,500,000	77,500,000.00	
NTC12	On 25/08/2016	Spot Bond	0.00000	100.73423	0.00000	100.67365			0.00	0	0.00	
NTC13	On 31/01/2015	Spot Bond	0.00000	100.64404	0.00000	100.58528			0.00	0	0.00	
NTC15	On 26/07/2015	Spot Bond	0.00000	101.40664	0.00000	101.35241			0.00	0	0.00	
NTC16	On 22/03/2018	Spot Bond	0.00000	101.41050	0.00000	101.34839			0.00	0	0.00	
NTC17	On 27/02/2017	Spot Bond	0.00000	100.11513	0.00000	100.01007			0.00	0	0.00	
NTC18	On 27/02/2019	Spot Bond	0.00000	100.11915	0.00000	100.01208			0.00	0	0.00	
NYT101	On 28/05/2020	Spot Bond	0.00000	100.03661	0.00000	100.04316			0.00	220,000,000	110,000,000.00	
NYT102	On 28/05/2020	Spot Bond	0.00000	100.14424	0.00000	100.05764			0.00	0	0.00	
NYT13U	On 28/05/2020	Spot Bond	100.00000	15.81667	100.00000	15.70200			0.00	0	0.00	
OCT1A1	On 18/10/2015	Spot Bond	100.00000	41.08037	100.00000	40.77927			0.00	0	0.00	
OML01	On 27/10/2015	Spot Bond	6.85500	103.58114	6.82500	103.56441			10,788,542,955,000.00	1,573,821,000	1,499,607,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	14.54022	100.00000	14.43481			0.00	0	0.00	
PBET01	On 13/09/2015	Spot Bond	0.00000	99.20000	0.00000	99.20000			0.00	0	0.00	
PCF03	On 06/04/2015	Spot Bond	100.00000	63.69569	100.00000	63.22884			0.00	0	0.00	
PMM10	On 14/05/2015	Spot Bond	0.00000	100.35884	0.00000	100.30253			0.00	0	0.00	
PMM11	On 23/01/2015	Spot Bond	0.00000	100.72126	0.00000	100.66634			0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.94496		0.00		0	0.00	
PMM13	On 06/03/2015	Spot Bond	0.00000	99.92663	0.00000	99.87167		0.00		0	0.00	
PNP17	On 27/06/2014	Spot Bond	0.00000	100.09732	0.00000	100.04866		0.00		0	0.00	
PPC001	On 28/03/2016	Spot Bond	0.00000	101.78696	0.00000	101.73143		0.00		0	0.00	
PPC002	On 31/12/2018	Spot Bond	0.00000	101.60272	0.00000	101.54296		0.00		0	0.00	
PR2A1F	On 15/06/2014	Spot Bond	0.00000	101.49895	0.00000	101.44638		0.00		0	0.00	
PR2A1G	On 15/06/2014	Spot Bond	0.00000	101.39069	0.00000	101.33504		0.00		0	0.00	
PR2A1H	On 15/06/2036	Spot Bond	0.00000	101.36761	0.00000	101.31288		0.00		0	0.00	
PR2B1F	On 15/06/2014	Spot Bond	0.00000	101.50885	0.00000	101.44972		0.00		0	0.00	
PR2B1G	On 15/06/2014	Spot Bond	0.00000	101.44314	0.00000	101.38539		0.00		0	0.00	
PR2B1H	On 15/06/2036	Spot Bond	0.00000	101.39489	0.00000	101.33907		0.00		0	0.00	
PR2C1F	On 15/06/2014	Spot Bond	0.00000	101.58877	0.00000	101.52648		0.00		0	0.00	
PR2C1G	On 15/06/2014	Spot Bond	0.00000	101.50606	0.00000	101.44579		0.00		0	0.00	
PR2C1H	On 15/06/2036	Spot Bond	0.00000	101.44523	0.00000	101.38740		0.00		0	0.00	
PR2D1F	On 15/06/2014	Spot Bond	0.00000	101.67710	0.00000	101.61130		0.00		0	0.00	
PR2D1G	On 15/06/2014	Spot Bond	0.00000	101.57945	0.00000	101.51624		0.00		0	0.00	
PR2D1H	On 15/06/2036	Spot Bond	0.00000	101.50396	0.00000	101.44378		0.00		0	0.00	
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.63664	0.00000	100.58037		0.00		0	0.00	
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.65505	0.00000	100.59714		0.00		0	0.00	
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.66333	0.00000	100.60469		0.00		0	0.00	
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.68173	0.00000	100.62145		0.00		0	0.00	
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.76079	0.00000	100.69348		0.00		0	0.00	
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.77916	0.00000	100.71021		0.00		0	0.00	
PTH01	On 30/04/2016	Spot Bond	0.00000	100.71112	0.00000	100.64624		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R009	On 15/09/2014	Spot Bond	6.62500	104.75359	6.59500	104.70676				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.38500	98.19635	6.38000	98.14720				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.06000	40.13848	7.98000	40.47061				0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.62500	111.21041	6.59500	111.19024			2,785,018,435,450,000.00	20,380,141,200	57,865,090,600.00	
R158	On 15/09/2015	Spot Bond	6.62500	111.21041	6.59500	111.19024				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.52500	92.07852	6.49500	92.06493				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.62500	117.23211	6.59500	117.23858				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.45500	86.48603	6.42500	86.49889				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.24000	122.16517	8.16000	122.77932			3,771,462,457,824,000.00	71,293,987,600	45,890,893,700.00	
R187P	On 21/12/2026	Spot Bond	7.98000	37.44870	7.90000	37.78800				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.90000	34.99309	7.82000	35.33769				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.56500	281.38594	1.56500	281.02456			28,251,673,281,000.00	18,052,187,400	27,542,675,100.00	
R201	On 21/12/2014	Spot Bond	6.01500	105.37609	6.01000	105.32740			28,981,661,871,000.00	4,818,231,400	75,192,343,800.00	
R202	On 07/12/2033	Spot Bond	1.78000	225.51843	1.76000	225.89802			126,823,932,000,000.00	71,249,400,000	54,204,800,000.00	
R2023	On 28/02/2023	Spot Bond	8.08000	99.91936	8.01500	100.25306			4,470,207,401,624,000.00	53,243,490,300	07,329,730,100.00	
R203	On 15/09/2017	Spot Bond	7.27500	104.55730	7.23500	104.61387			2,018,022,196,380,000.00	77,391,367,200	70,246,183,600.00	
R2030	On 31/01/2030	Spot Bond	8.80500	95.90561	8.74000	96.35941			972,820,314,057,000.00	10,484,987,400	93,006,995,800.00	
R2037	On 31/01/2037	Spot Bond	9.09500	97.17335	9.00500	97.92638			1,111,438,152,203,500.00	22,203,205,300	19,386,635,100.00	
R204	On 21/12/2018	Spot Bond	7.48500	105.53170	7.44500	105.62198			3,625,305,988,239,000.00	84,342,817,400	03,416,921,500.00	
R2048	On 28/02/2048	Spot Bond	9.20000	97.55426	9.10500	98.43352			2,125,779,600,000,000.00	31,063,000,000	78,028,100,000.00	
R207	On 15/01/2020	Spot Bond	7.72500	100.61888	7.66000	100.84465			3,555,584,354,092,500.00	60,269,819,300	96,897,173,100.00	
R208	On 31/03/2021	Spot Bond	7.88500	95.24205	7.81500	95.53374			5,251,662,737,905,000.00	66,032,053,000	93,058,211,300.00	
R209	On 31/03/2036	Spot Bond	8.99500	75.01495	8.90000	75.68153			6,641,393,457,216,000.00	38,342,796,800	90,169,499,800.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Spot Bond	1.70000	169.86018		1.68000	170.03768			937,550,000,000.00	551,500,000	28,982,200,000.00
R211	On 31/01/2017	Spot Bond	0.84000	129.56051		0.85000	129.36848			1,675,655,688,000.00	1,994,828,200	28,945,815,900.00
R212	On 31/01/2022	Spot Bond	1.50000	135.10198		1.50000	134.92911			101,796,600,000,000.00	67,864,400,000	56,625,000,000.00
R213	On 28/02/2031	Spot Bond	8.82000	85.99772		8.75000	86.47598			3,624,225,323,292,000.00	10,909,900,600	48,583,645,000.00
R214	On 28/02/2041	Spot Bond	9.12500	75.52049		9.03500	76.17019			3,758,591,150,000,000.00	11,900,400,000	57,815,200,000.00
R226C	On 15/09/2014	Spot Bond	5.98500	98.30743		5.98000	98.26134			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.68500	94.96700		6.65500	94.93797			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.52500	92.07852		6.49500	92.06493			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.44500	89.29281		6.41500	89.29318			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.45500	86.48603		6.42500	86.49889			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.07000	99.68502		6.06500	99.63577			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.02000	96.77787		6.01500	96.73321			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.59500	93.40056		6.56500	93.37938			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.46500	90.59585		6.43500	90.58942			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.44500	87.79394		6.41500	87.80062			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.50500	84.92703		6.47500	84.94541			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.25000	80.46339		7.21000	80.51124			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.30000	77.51567		7.26000	77.57640			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.49000	74.23278		7.45000	74.30405			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.47000	71.61593		7.43000	71.69864			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.45000	69.10467		7.41000	69.19794			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.44000	66.65864		7.40000	66.76154			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.68500	63.35617		7.62000	63.55749			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.66500	61.08883		7.60000	61.30226			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R339C	On 21/06/2021	Spot Bond	7.80500	58.27743		7.73500	58.51840			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.77500	56.21102		7.70500	56.46264			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.74500	54.23355		7.67500	54.49486			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.71500	52.34079		7.64500	52.61087			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.67500	50.57276		7.60500	50.85108			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.63500	48.88332		7.56500	49.16913			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.18000	44.66861		8.10000	44.98566			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.14000	43.08783		8.06000	43.41055			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.10000	41.57901		8.02000	41.90674			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.06000	40.13848		7.98000	40.47061			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.02000	38.76280		7.94000	39.09877			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.98000	37.44870		7.90000	37.78800			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.94000	36.19310		7.86000	36.53527			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.90000	34.99309		7.82000	35.33769			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.23865		0.00000	101.16065			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.16282		0.00000	100.09322			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.25173		0.00000	101.17456			0.00	5,000,000,000	2,500,000,000.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.11773		0.00000	101.04466			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	16.33669		100.00000	16.21824			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.04927		100.00000	6.00493			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	20.51792		100.00000	20.36915			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	99.92681		0.00000	99.87129			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.22845		0.00000	101.16950			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB02	On 11/03/2018	Spot Bond	0.00000	99.82767	0.00000	101.61121				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	102.11644	0.00000	102.05982				0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	101.92536	0.00000	101.87188				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	101.22648	0.00000	101.17209				0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000	100.31248	0.00000	100.26315				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.82483	0.00000	100.76454				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.25906	0.00000	100.19952				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.96725	0.00000	100.90695				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.57187	0.00000	100.51026				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	101.66720	0.00000	101.60886				0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	101.07736	0.00000	101.02377				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.81852	0.00000	100.75859				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.01965	0.00000	100.03652				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	99.86368	0.00000	101.71923				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	99.98153	0.00000	99.92578				0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.55894	0.00000	100.47454				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	101.91512	0.00000	101.82136				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	101.06245	0.00000	100.96437				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.95349	0.00000	100.86550				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.95349	0.00000	100.86550				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	101.96530	0.00000	101.87419				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	102.19286	0.00000	102.09136				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	99.78492	0.00000	102.27300				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP018		On 12/02/2020	Spot Bond	12.35000	106.29215		12.35000	106.18664			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	99.84399		0.00000	99.77624			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	13.21759		100.00000	13.12176			0.00	0	0.00
RP021		On 10/06/2014	Spot Bond	0.00000	99.83321		0.00000	101.77518			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	100.37125		0.00000	100.30553			0.00	0	0.00
RP024		On 13/10/2014	Spot Bond	0.00000	101.05841		0.00000	100.99221			0.00	0	0.00
RP025		On 21/01/2015	Spot Bond	0.00000	100.90190		0.00000	100.83582			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond	0.00000	100.16826		0.00000	100.09624			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	2.26807		100.00000	2.25180			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	15.39738		100.00000	15.28453			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	22.71910		100.00000	22.55439			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	13.42474		100.00000	13.27823			0.00	0	0.00
RPP09U		On 21/11/2016	Spot Bond	100.00000	22.67998		100.00000	22.51556			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	100.72301		0.00000	100.59675			0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond	0.00000	101.41111		0.00000	101.28192			0.00	0	0.00
RW21		On 21/04/2021	Spot Bond	9.18500	105.06562		9.11500	105.34984			8,148,013,500,000.00	887,100,000	1,375,300,000.00
RW23		On 10/12/2023	Spot Bond	9.33000	100.91554		9.26500	105.99032			14,227,317,000,000.00	1,524,900,000	508,300,000.00
RW28		On 10/12/2028	Spot Bond	9.97000	101.86732		9.90000	107.43476			0.00	0	0.00
SBC2		On 28/04/2016	Spot Bond	0.00000	96.99712		0.00000	99.37557			0.00	0	0.00
SBK12		On 24/11/2016	Spot Bond	7.87500	106.76832		7.84500	106.77040			6,361,425,000,000.00	807,800,000	3,103,900,000.00
SBK13		On 24/11/2016	Spot Bond	0.00000	100.15322		0.00000	100.08767			0.00	0	0.00
SBK14		On 01/12/2017	Spot Bond	9.32500	101.00634		9.28500	101.04874			3,530,445,000,000.00	378,600,000	876,200,000.00
SBK15		On 23/01/2022	Spot Bond	0.00000	100.85228		0.00000	100.78824			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK16	On 15/03/2023	Spot Bond	0.00000		101.65623		0.00000	101.59128			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.72026		0.00000	100.65457			0.00	1,800,000,000	1,800,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.86764		0.00000	100.80072			0.00	0	10,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.85206		0.00000	100.78637			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.72500		101.98893		7.69500	101.95423		24,804,202,500,000.00	3,210,900,000	2,120,300,000.00	
SBK9	On 10/04/2018	Spot Bond	9.08500		99.01052		9.04500	99.06480		19,211,049,241,500.00	2,114,589,900	1,084,863,300.00	
SBN27	On 15/09/2015	Spot Bond	8.08500		109.35237		8.05500	109.31969			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.94500		109.52856		7.91500	109.49705			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.87500		109.61681		7.84500	109.58589			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.67500		100.55691		8.63500	100.59915			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.02000		109.43412		7.99000	109.40198			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.98500		109.47818		7.95500	109.44633			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		101.49835		0.00000	101.43963			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.95974			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		101.71385		0.00000	101.63854			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		101.23462		0.00000	101.17234			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.32500		103.35149		8.28500	103.39788		1,292,040,000,000.00	155,200,000	0.00	
SBS15	On 26/04/2016	Spot Bond	0.00000		101.05121		0.00000	100.99495			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		101.38920		0.00000	101.32799			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		105.51398		0.00000	105.45843			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.03500		110.37179		8.96500	110.66567		18,070,000,000,000.00	2,000,000,000	1,010,000,000.00	
SBS20	On 15/05/2026	Spot Bond	9.89000		101.58836		9.81000	102.06891		18,410,235,000,000.00	1,861,500,000	620,500,000.00	
SBS21	On 15/05/2026	Spot Bond	0.00000		100.39543		0.00000	100.32978			0.00	0	10,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.69593		0.00000	100.64424			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS23		On 23/05/2017	Spot Bond	0.00000	100.40122		0.00000	100.34285			0.00	0	0.00
SBS24		On 24/05/2019	Spot Bond	0.00000	103.20400		0.00000	102.77549			0.00	2,000,000,000	2,000,000,000.00
SBS25		On 24/05/2019	Spot Bond	8.58500	101.34729		8.54500	101.43862		78,811,158,500,000.00		9,180,100,000	2,996,700,000.00
SBS26U		On 28/02/2017	Spot Bond	100.00000	10.83685		100.00000	10.76427			0.00	0	0.00
SBS27		On 20/02/2024	Spot Bond	9.62000	105.99913		9.55500	106.33133		10,251,072,000,000.00		1,065,600,000	3,112,800,000.00
SBS28		On 23/04/2017	Spot Bond	0.00000	100.92230		0.00000	100.86803			0.00	0	0.00
SBS3		On 25/05/2026	Spot Bond	8.94000	94.80066		8.86000	95.29508			0.00	0	0.00
SBS4		On 16/11/2021	Spot Bond	9.58500	95.22653		9.51500	95.50966		6,987,465,000,000.00		729,000,000	243,000,000.00
SBS9		On 07/07/2016	Spot Bond	7.67500	111.71663		7.64500	111.70696			0.00	0	341,600,000.00
SBSI11		On 07/12/2023	Spot Bond	2.09500	270.04296		2.09500	269.68449			0.00	0	10,000,000.00
SBSI12		On 31/01/2017	Spot Bond	1.48500	127.43950		1.49500	127.24397		2,376,000,000,000.00		1,600,000,000	800,000,000.00
SCM107		On 15/09/2017	Spot Bond	0.00000	106.50000		0.00000	106.50000			0.00	0	0.00
SF2A1U		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI001		On 30/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHF01		On 15/12/2016	Spot Bond	100.00000	10.40414		100.00000	10.32871			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	2.11000	125.42446		2.12000	125.22571			0.00	0	0.00
SHPCBU		On 03/04/2017	Spot Bond	6.50000	101.05414		6.50000	101.00117			0.00	0	0.00
SHS01		On 15/12/2016	Spot Bond	0.00000	101.67564		0.00000	101.60894			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS03	On 29/06/2015	Spot Bond		0.00000	101.27998		0.00000	101.21855			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	102.94204		0.00000	102.87982			0.00	0	100,000,000.00
SHS05	On 29/06/2017	Spot Bond		9.30500	102.25850		9.26500	102.28615			0.00	0	281,900,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.69639		0.00000	102.62732			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	101.06650		0.00000	101.00580			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	101.39454		0.00000	101.33317			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	101.26529		0.00000	101.20947			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.58883		0.00000	100.53605			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	13.88536		100.00000	13.78469			0.00	0	900,000,000.00
SHS12	On 12/12/2016	Spot Bond		0.00000	99.80818		0.00000	101.59117			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	55.28957		100.00000	54.77333			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.92500	106.23411		7.89500	106.22693			1,531,110,000,000.00	193,200,000	2,664,200,000.00
SLI3	On 15/08/2023	Spot Bond		9.08500	101.22720		9.04500	101.28925			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.62500	100.69643		8.58500	100.73917			0.00	0	3,214,500,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.26332		0.00000	100.20700			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.23724		0.00000	100.17811			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.58010		0.00000	100.52444			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.23892		0.00000	100.17938			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.68411		0.00000	100.62168			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.37500	106.45703		8.33500	106.46122			8,349,037,500,000.00	996,900,000	332,300,000.00
SSA02	On 20/04/2015	Spot Bond		0.00000	101.01551		0.00000	100.95791			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	101.38971		0.00000	101.33407			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.93642		0.00000	100.87651			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.43500	94.92544		9.36500	95.15298			0.00	0	3,800,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00007	0.00000	99.94007				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		101.46822	0.00000	101.40097				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.79929	0.00000	100.73606				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.49300		87.58848	9.42300	87.83897				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.55500		87.30906	9.48500	87.55808				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.26000		104.70343	7.25500	104.64464				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.98500		95.22387	8.92000	95.42410				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		101.59276	0.00000	101.52926				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.45500		101.17264	8.41500	101.21706				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.28000		108.71444	2.28000	108.56837				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.43500		101.95807	8.39500	102.03624				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.58370	0.00000	100.53195				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.18240	0.00000	100.10415				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.66000		110.72505	9.58000	111.24097				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		99.99991	0.00000	99.94710				0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000		99.63593	0.00000	99.58120				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		101.50988	0.00000	101.44971				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.05000		77.29405	9.98000	77.69134				0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.84513	0.00000	100.78323				0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.33016	0.00000	100.27175				0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	0.00000		99.87118	0.00000	99.82287				0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond	0.00000		99.75596	0.00000	99.70715				0.00	0	0.00

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	99.73942		0.00000	99.69056			0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond	100.00000	98.11828		100.00000	97.33333			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000	99.19636		0.00000	99.14715			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000	86.49289		100.00000	85.88235			0.00	0	0.00
SY1080	On 30/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1081	On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1082	On 05/06/2014	Spot Bond	0.00000	99.95114		0.00000	99.90228			0.00	0	0.00
SY1084	On 09/06/2014	Spot Bond	0.00000	99.88608		0.00000	99.83726			0.00	0	0.00
SY1085	On 10/06/2014	Spot Bond	0.00000	99.86992		0.00000	99.82114			0.00	0	0.00
SY1086	On 13/06/2014	Spot Bond	0.00000	99.82009		0.00000	99.77103			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000	98.85183		0.00000	98.80263			0.00	0	0.00
SY1088	On 13/06/2014	Spot Bond	0.00000	99.82007		0.00000	99.77099			0.00	0	0.00
SY1089	On 17/06/2014	Spot Bond	0.00000	99.75532		0.00000	99.70639			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000	98.73879		0.00000	98.68965			0.00	0	0.00
SY1092	On 20/06/2014	Spot Bond	0.00000	99.70561		0.00000	99.65654			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000	98.72219		0.00000	98.67304			0.00	0	0.00
SY1095	On 18/06/2014	Spot Bond	0.00000	99.73819		0.00000	99.68910			0.00	0	0.00
SY1096	On 23/06/2014	Spot Bond	0.00000	99.65707		0.00000	99.60808			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000	98.67326		0.00000	98.62412			0.00	0	0.00
SY1099	On 23/06/2014	Spot Bond	0.00000	99.65740		0.00000	99.60846			0.00	0	0.00
SY1100	On 27/06/2014	Spot Bond	0.00000	99.59384		0.00000	99.54510			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000	98.60469		0.00000	98.55545			0.00	0	0.00
SY1102	On 30/06/2014	Spot Bond	100.00000	92.87532		100.00000	92.17172			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	100.00000	80.57395		100.00000	80.04386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1104	On 30/06/2014	Spot Bond	100.00000	92.87532	100.00000	92.17172				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.08500	108.87631	7.05500	108.85370				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.84000	102.65784	8.76000	103.15733				783,955,068,000.00	88,682,700	29,560,900.00
T018	On 15/07/2014	Spot Bond	100.00000	94.26930	100.00000	93.58121				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	88.55042	100.00000	87.91792				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	26.35411	100.00000	26.16305				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.74697	0.00000	100.69242				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.56197	0.00000	100.50727				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.23661	0.00000	100.18581				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	99.99984	0.00000	99.94671				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.21790	0.00000	100.16753				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	101.31827	0.00000	101.26391				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	101.38899	0.00000	101.33172				0.00	0	3,500,000.00
TFS124	On 18/06/2014	Spot Bond	0.00000	99.74536	0.00000	99.69761				0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	97.49252	0.00000	97.43992				0.00	2,400,000,000	800,000,000.00
TFS126	On 21/11/2014	Spot Bond	0.00000	96.98564	0.00000	96.93307				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.61836	0.00000	100.56373				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.87500	104.59231	7.84500	104.58470				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.79007	0.00000	100.73140				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.81214	0.00000	100.75183				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.90574	7.83000	102.84025				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.77794	0.00000	100.72017				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.80552	0.00000	100.74571				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A6	On 18/07/2017	Spot Bond	0.00000		102.54244	0.00000	102.47721				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.77794	0.00000	100.72017				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.80552	0.00000	100.74571				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		102.65820	7.16000	102.59837				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.85953	0.00000	100.79570				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.85513	0.00000	100.79163				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.96077	0.00000	100.88941				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.94648	0.00000	100.87618				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		101.37647	0.00000	101.27403				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		101.32744	0.00000	101.22869				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.77683	0.00000	100.71915				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.81214	0.00000	100.75183				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.14049	8.73000	103.11616				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.77352	0.00000	100.71607				0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.80552	0.00000	100.74571				0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.95500		100.38573	8.91500	100.49537				0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.91069	0.00000	100.85366				0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.95686	0.00000	100.89695				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.86174	0.00000	100.79774				0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.84962	0.00000	100.78652				0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		101.00429	0.00000	100.94143				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.95857	0.00000	100.88737				0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.95417	0.00000	100.88330				0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		101.08852	0.00000	101.02040				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D1	On 18/07/2041	Spot Bond		0.00000	101.30018		0.00000	101.20347			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	101.30454		0.00000	101.20750			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	101.52722		0.00000	101.43158			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.81939		0.00000	100.75951			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.44963		101.06155	6.40191			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.77352		0.00000	100.71607			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	101.08951		0.00000	101.03557			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.87275		0.00000	100.80794			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.91678		0.00000	100.84870			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	101.38082		0.00000	101.27806			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	101.19728		0.00000	101.14130			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.80269		0.00000	100.74404			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.81382		0.00000	100.75435			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.80269		0.00000	100.74404			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.81382		0.00000	100.75435			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.81939		0.00000	100.75951			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.79600		0.00000	100.73784			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.81382		0.00000	100.75435			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.87506		0.00000	100.81108			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.87506		0.00000	100.81108			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.87506		0.00000	100.81108			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.96405		0.00000	100.89351			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.98628		0.00000	100.91411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.95849		0.00000	100.88836			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.40220		0.00000	101.29931			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.42987		0.00000	101.32493			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.41880		0.00000	101.31468			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.37500	104.10576		8.34500	104.06237			0.00	0	1,281,600,000.00
TL20	On 22/02/2020	Spot Bond	9.87000	85.22104		9.81000	85.38163			394,800,000,000.00	40,000,000	40,000,000.00
TN17	On 14/11/2017	Spot Bond	8.11500	103.82448		8.07500	103.87824			13,435,194,000,000.00	1,655,600,000	4,961,900,000.00
TN20	On 17/09/2020	Spot Bond	9.13500	108.59214		9.06500	108.85712			60,565,050,000,000.00	6,630,000,000	32,787,799,900.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.76006		100.00000	0.75288			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.33000	109.86288		9.26500	110.20872			11,084,973,000,000.00	1,188,100,000	15,972,700,000.00
TN25	On 19/08/2025	Spot Bond	9.49000	102.74413		9.41000	103.21297			17,449,263,000,000.00	1,838,700,000	15,392,900,000.00
TN27	On 14/11/2027	Spot Bond	9.49000	96.01971		9.41000	96.53164			12,574,250,000,000.00	1,325,000,000	4,824,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.51229		0.00000	102.09323			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	101.28296		0.00000	101.22694			0.00	3,000,000,000	1,512,500,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.39960		0.00000	100.34366			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.35673		0.00000	100.29758			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.36601		0.00000	100.30532			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.36690		0.00000	100.30605			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.41238		0.00000	100.34390			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.50665		0.00000	100.42237			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.22836		0.00000	101.17499			0.00	0	1,500,000,000.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.06229		0.00000	101.00492			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.08516		0.00000	101.02655			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.83572		0.00000	100.78147			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.89349		0.00000	100.83549			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.05534		10.00000	99.97323			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.05396		9.75000	99.97390			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.05350		100.00000	9.97421			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	98.06852		0.00000	98.02102			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	97.37646		0.00000	97.32847			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	97.18713		0.00000	97.13972			0.00	0	5,000,000,000.00
TSP154	On 12/06/2014	Spot Bond	0.00000	99.84815		0.00000	99.80260			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	99.19356		0.00000	99.14703			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	96.13465		0.00000	96.08510			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	98.86868		0.00000	98.81726			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	95.24668		0.00000	95.18918			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	98.64579		0.00000	98.59501			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	94.81054		0.00000	94.76618			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	94.85459		0.00000	94.79866			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	98.15319		0.00000	98.10189			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	94.68552		0.00000	94.63054			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	94.45944		0.00000	94.40476			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	97.68629		0.00000	97.63525			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	94.23619		0.00000	94.18181			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	100.00000	50.47702		100.00000	50.19026		4,000,000,000,000,000.00	40,000,000,000	20,000,000,000.00	
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.14061		100.00000	12.05259			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC044	On 15/08/2014	Spot Bond	0.00000	100.30436	0.00000	100.25351				0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	100.86662	0.00000	100.81662				0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	100.80816	0.00000	100.75868				0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	100.79996	0.00000	100.74996				0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	100.77141	0.00000	100.72110				0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.66247	0.00000	100.61278				0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000	100.29934	0.00000	100.24945				0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000	100.11641	0.00000	100.06652				0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000	100.89990	0.00000	100.84366				0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000	100.13099	0.00000	100.07485				0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000	100.80785	0.00000	100.75736				0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000	100.11699	0.00000	100.06685				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.28500	109.62553	9.21500	109.90646			4,548,721,500,000.00	489,900,000	163,300,000.00	
UTR042	On 19/04/2016	Spot Bond	0.00000	100.90214	0.00000	100.83606				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	101.33633	0.00000	101.26411				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.61500	103.78899	9.57500	103.82108				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	101.15085	0.00000	101.09790				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	101.15186	0.00000	101.09908				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.48310	0.00000	100.42475				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.49917	0.00000	100.43886				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.49991	0.00000	100.43953				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	101.26871	0.00000	101.21056				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	101.30475	0.00000	101.24494				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.98500	110.19198	6.95500	110.18905			1,930,654,000,000.00	276,400,000	10,108,800,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WS05	On 01/08/2018	Spot Bond	1.32000	239.30709		1.33000	238.91435			0.00	0	6,400,000.00
WSP1	On 28/05/2015	Spot Bond	6.94500	102.04733		6.91500	102.01934			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.78000	103.31627		7.74000	103.35922			52,062,204,000,000.00	6,691,800,000	9,410,600,000.00
WSP3	On 28/05/2019	Spot Bond	8.04000	104.00068		8.00000	104.09982			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.35000	103.13398		8.28500	103.37320			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.42500	103.11028		8.35500	103.41303			28,217,852,500,000.00	3,349,300,000	2,563,100,000.00
Z014	On 30/06/2015	Spot Bond	6.57500	93.26771		6.54500	93.24713			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.05000	99.53803		6.04500	99.48921			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.50500	91.54623		6.47500	91.53512			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.03000	97.09660		6.02500	97.05227			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.57500	93.25105		6.54500	93.23054			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.43000	67.80361		7.39000	67.90286			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	38.32714		100.00000	38.10941			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	20.28704		100.00000	20.17179			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>61,047,886,694,674,500.00</b>	<b>14,602,896,900</b>	<b>105 172 889 700.00</b>
<b>Grand Total:</b>										<b>61,047,887,678,078,600.00</b>	<b>14,602,983,322</b>	<b>105 176 528 058.00</b>