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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 30/04/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R		On 06/05/2014	Any day expiry		10.53440	10.53440	10.55010	10.55010		9.87	0.00	0	0.00
\$ / R	10.54	Call	On 06/05/2014	Any day expiry	51.07300	0.05107	73.07520	0.07308	51.073	9.99	0.00	0	1,500.00
\$ / R	10.87	Call	On 06/05/2014	Any day expiry	2.82980	0.00283	2.94440	0.00294	2.830	13.74	0.00	0	1,500.00
\$ / R		On 12/05/2014	Any day expiry		10.54170	10.54170	10.55100	10.55100		10.01	0.00	0	0.00
\$ / R	10.55	Call	On 12/05/2014	Any day expiry	72.25560	0.07226	0.00000	0.00000	72.256	10.01	700,020.00	9,000	9,000.00
\$ / R	10.87	Call	On 12/05/2014	Any day expiry	8.92010	0.00892	0.00000	0.00000	8.920	12.19	50,040.00	9,000	9,000.00
\$ / R		On 13/05/2014	Any day expiry		10.54290	10.54290	10.55760	10.55760		10.12	0.00	0	0.00
\$ / R	10.10	Call	On 13/05/2014	Any day expiry	446.95790	0.44696	462.52170	0.46252	446.958	12.97	0.00	0	1,000.00
\$ / R	10.40	Call	On 13/05/2014	Any day expiry	176.70910	0.17671	197.30580	0.19731	176.709	11.07	0.00	0	1,000.00
\$ / R	10.90	Call	On 13/05/2014	Any day expiry	8.59040	0.00859	11.37930	0.01138	8.590	12.35	0.00	0	1,500.00
\$ / R		On 26/05/2014	Any day expiry		10.56550	10.56550	10.58210	10.58210		10.18	0.00	0	10,150.00
\$ / R		On 27/05/2014	Any day expiry		10.56730	10.56730	10.58400	10.58400		10.23	0.00	0	0.00
\$ / R	8.30	Put	On 27/05/2014	Any day expiry	0.00100	0.00000	0.00590	0.00001	0.001	20.72	0.00	0	5,500.00
\$ / R	10.14	Call	On 27/05/2014	Any day expiry	439.52200	0.43952	455.11640	0.45512	439.522	11.08	0.00	0	5,500.00
\$ / R		On 28/05/2014	Any day expiry		10.56900	10.56900	10.58590	10.58590		10.27	0.00	0	0.00
\$ / R	10.80	Put	On 28/05/2014	Any day expiry	282.48110	0.28248	275.10100	0.27510	282.481	11.62	0.00	0	500.00
\$ / R	12.20	Call	On 28/05/2014	Any day expiry	0.30470	0.00030	0.45980	0.00046	0.305	17.87	0.00	0	500.00
\$ / R		On 13/06/2014	Foreign Exchange Future		10.59670	10.59670	10.61430	10.61430		10.94	139,272,428.10	13,143	860,637.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.06270	0.00006	0.00006	0.20610	0.00021	0.063	17.58	0.00	0	24,582.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	0.10880	0.00011	0.00011	0.32260	0.00032	0.109	16.98	0.00	0	15,489.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	0.11780	0.00012	0.00012	0.34400	0.00034	0.118	16.89	0.00	0	920.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	4.35800	0.00436	0.00436	7.71690	0.00772	4.358	12.37	0.00	0	250.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	4.79640	0.00480	0.00480	8.45880	0.00846	4.796	12.18	0.00	0	920.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	9.05540	0.00906	0.00906	15.33870	0.01534	9.055	10.96	0.00	0	24,582.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	10.05760	0.01006	0.01006	16.88600	0.01689	10.058	10.77	0.00	0	15,000.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	10.41870	0.01042	0.01042	17.43800	0.01744	10.419	10.71	0.00	0	50.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.02	Put	10.79490	0.01079	0.01079	18.00920	0.01801	10.795	10.64	0.00	0	6,000.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	19.83700	0.01984	0.01984	25.76590	0.02577	19.837	10.52	0.00	0	15,489.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	22.31350	0.02231	0.02231	27.51850	0.02752	22.313	10.54	0.00	0	47,500.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	211.50250	0.21150	0.21150	236.26590	0.23627	211.503	10.85	0.00	0	15,500.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	114.80250	0.11480	0.11480	121.96590	0.12197	114.803	10.85	0.00	0	15,000.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	146.91470	0.14691	0.14691	153.39040	0.15339	146.915	10.91	0.00	0	11,250.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	180.04020	0.18004	0.18004	183.89830	0.18390	180.040	11.08	0.00	0	11,250.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	192.42400	0.19242	0.19242	194.79310	0.19479	192.424	11.17	0.00	0	2,350.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.67	Put	205.17680	0.20518	0.20518	206.04370	0.20604	205.177	11.27	0.00	0	100.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.75	Put	259.60110	0.25960	0.25960	256.91330	0.25691	259.601	11.65	0.00	0	201.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	374.08070	0.37408	0.37408	367.60490	0.36760	374.081	12.36	0.00	0	7,000.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	61.83920	0.06184	0.06184	71.80820	0.07181	61.839	12.60	0.00	0	5,000.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.96	Call	60.19650	0.06020	0.06020	69.94350	0.06994	60.196	12.65	0.00	0	3,000.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	54.06650	0.05407	0.05407	62.95640	0.06296	54.066	12.84	0.00	0	20,000.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	457.36650	0.45737	0.45737	448.65640	0.44866	457.367	12.84	0.00	0	5,000.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Call	52.63950	0.05264	0.05264	61.32210	0.06132	52.639	12.89	0.00	0	50.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Put	465.93950	0.46594	0.46594	457.02210	0.45702	465.939	12.89	0.00	0	50.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	51.25220	0.05125	0.05125	59.73180	0.05973	51.252	12.93	0.00	0	5,000.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	41.45820	0.04146	0.04146	48.43250	0.04843	41.458	13.31	0.00	0	6,000.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	39.33740	0.03934	0.03934	45.96880	0.04597	39.337	13.41	0.00	0	2,000.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	38.32180	0.03832	0.03832	44.78580	0.04479	38.322	13.46	0.00	0	2,000.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	33.73450	0.03373	0.03373	39.33140	0.03933	33.734	13.70	0.00	0	2,000.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	32.09470	0.03209	0.03209	37.34950	0.03735	32.095	13.81	0.00	0	15,000.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	15.84700	0.01585	0.01585	18.30130	0.01830	15.847	15.34	0.00	0	2,500.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	919.14700	0.91915	0.91915	904.00130	0.90400	919.147	15.34	0.00	0	600.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	12.76030	0.01276	0.01276	14.68520	0.01469	12.760	15.85	0.00	0	250.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	3.88610	0.00389	0.00389	5.03510	0.00504	3.886	16.80	0.00	0	46,682.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,407.18610	1.40719	1.40719	1,390.73510	1.39074	1,407.186	16.80	0.00	0	1,000.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	3.32410	0.00332	0.00332	4.32210	0.00432	3.324	16.90	0.00	0	21,000.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	1.83570	0.00184	0.00184	2.41360	0.00241	1.836	17.27	0.00	0	15,489.00	
\$ / R	On 18/06/2014	Any day expiry			10.60530	10.60530	10.60530	10.62290	10.62290		10.99	0.00	0	0.00	
\$ / R	On 27/06/2014	Any day expiry			10.62080	10.62080	10.62080	10.63840	10.63840		11.18	0.00	0	0.00	
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.15420	0.00015	0.00015	0.18960	0.00019	0.154	19.54	0.00	0	4,700.00	
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	122.31180	0.12231	0.12231	136.09490	0.13609	122.312	12.13	0.00	0	4,700.00	
\$ / R	On 30/06/2014	Any day expiry			10.62600	10.62600	10.62600	10.64360	10.64360		11.15	0.00	0	0.00	
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	308.25730	0.30826	0.30826	305.39570	0.30540	308.257	12.01	0.00	0	500.00	
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	3.85650	0.00386	0.00386	7.77310	0.00777	3.856	17.12	0.00	0	500.00	
\$ / R	On 28/07/2014	Any day expiry			10.67510	10.67510	10.67510	10.69290	10.69290		11.86	0.00	0	0.00	
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.63940	0.00064	0.00064	0.96550	0.00097	0.639	18.19	0.00	0	4,700.00	
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	198.84960	0.19885	0.19885	212.14870	0.21215	198.850	12.52	0.00	0	4,700.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 29/07/2014	Any day expiry		10.67680	10.67680	10.69460	10.69460		11.89	0.00	0	0.00
\$ / R	10.80	Put	331.30840	0.33131	327.09650	0.32710	331.308	12.47	0.00	0	500.00		
\$ / R	12.62	Call	19.13810	0.01914	19.73710	0.01974	19.138	19.48	0.00	0	500.00		
\$ / R		On 22/08/2014	Any day expiry		10.72150	10.72150	10.73960	10.73960		12.52	0.00	0	0.00
\$ / R	10.33	Put	127.12300	0.12712	131.93570	0.13194	127.123	11.96	0.00	0	19,547.00		
\$ / R	12.07	Call	59.66650	0.05967	62.11750	0.06212	59.666	17.40	0.00	0	19,547.00		
\$ / R		On 27/08/2014	Any day expiry		10.73100	10.73100	10.74920	10.74920		12.55	0.00	0	1,329.00
\$ / R	10.80	Put	351.76180	0.35176	351.67290	0.35167	351.762	12.89	0.00	0	500.00		
\$ / R	12.83	Call	33.66520	0.03367	34.18810	0.03419	33.665	19.98	0.00	0	500.00		
\$ / R		On 28/08/2014	Any day expiry		10.73300	10.73300	10.75110	10.75110		12.56	0.00	0	0.00
\$ / R	8.30	Put	1.89110	0.00189	2.58350	0.00258	1.891	17.88	0.00	0	5,000.00		
\$ / R	10.96	Call	231.99920	0.23200	246.07730	0.24608	231.999	13.44	0.00	0	5,000.00		
\$ / R		On 15/09/2014	Foreign Exchange Future		10.76720	10.76720	10.78550	10.78550		12.87	18,573,420.00	1,725	49,352.00
\$ / R	8.80	Put	6.60980	0.00661	8.85900	0.00886	6.610	15.83	0.00	0	920.00		
\$ / R	8.88	Put	7.54740	0.00755	10.09950	0.01010	7.547	15.53	0.00	0	26,804.00		
\$ / R	8.90	Put	7.80250	0.00780	10.43590	0.01044	7.803	15.45	0.00	0	15,296.00		
\$ / R	9.00	Put	9.21920	0.00922	12.29740	0.01230	9.219	15.07	0.00	0	35,000.00		
\$ / R	9.78	Put	37.96630	0.03797	45.09950	0.04510	37.966	12.34	0.00	0	920.00		
\$ / R	10.00	Put	65.43120	0.06543	74.58540	0.07459	65.431	12.12	0.00	0	35,000.00		
\$ / R	10.19	Put	100.61610	0.10062	112.21160	0.11221	100.616	11.93	0.00	0	2,870.00		
\$ / R	10.21	Put	105.61640	0.10562	116.90060	0.11690	105.616	11.94	0.00	0	15,296.00		
\$ / R	10.23	Put	111.31470	0.11131	121.73870	0.12174	111.315	11.98	0.00	0	23,934.00		
\$ / R	10.38	Put	160.48630	0.16049	164.87780	0.16488	160.486	12.23	0.00	0	250.00		
\$ / R	10.40	Call	535.11400	0.53511	557.83760	0.55784	535.114	12.27	0.00	0	2,000.00		
\$ / R	10.50	Put	208.15150	0.20815	212.66250	0.21266	208.152	12.44	0.00	0	10,000.00		
\$ / R	10.55	Put	230.20540	0.23021	234.70500	0.23471	230.205	12.53	0.00	0	10,000.00		
\$ / R	11.51	Call	148.33210	0.14833	156.13020	0.15613	148.332	15.35	0.00	0	250.00		
\$ / R	12.00	Call	92.11690	0.09212	96.29770	0.09630	92.117	17.00	0.00	0	42,500.00		
\$ / R	12.27	Call	72.57920	0.07258	75.41240	0.07541	72.579	17.88	0.00	0	10,000.00		
\$ / R	12.35	Call	67.88970	0.06789	70.39250	0.07039	67.890	18.15	0.00	0	23,934.00		
\$ / R	12.39	Call	65.70290	0.06570	68.05160	0.06805	65.703	18.28	0.00	0	2,870.00		
\$ / R	12.44	Call	63.10620	0.06311	65.27220	0.06527	63.106	18.44	0.00	0	15,296.00		
\$ / R	12.75	Call	49.89020	0.04989	51.11740	0.05112	49.890	19.46	0.00	0	10,000.00		
\$ / R		On 26/09/2014	Any day expiry		10.78820	10.78820	10.80650	10.80650		13.11	0.00	0	669.00
\$ / R	10.80	Put	366.43020	0.36643	369.47140	0.36947	366.430	13.11	0.00	0	500.00		
\$ / R	13.10	Call	49.91210	0.04991	47.73080	0.04773	49.912	20.74	0.00	0	500.00		
\$ / R		On 29/09/2014	Any day expiry		10.79390	10.79390	10.81220	10.81220		13.10	0.00	0	0.00
\$ / R	8.30	Put	3.76090	0.00376	4.61500	0.00462	3.761	17.59	0.00	0	5,000.00		
\$ / R	10.96	Call	303.41890	0.30342	319.56270	0.31956	303.419	13.60	0.00	0	5,000.00		
\$ / R		On 29/10/2014	Any day expiry		10.85100	10.85100	10.86960	10.86960		13.37	0.00	0	0.00
\$ / R	8.30	Put	5.07160	0.00507	6.13290	0.00613	5.072	17.00	0.00	0	5,000.00		
\$ / R	10.80	Put	379.53420	0.37953	383.09660	0.38310	379.534	13.27	0.00	0	500.00		
\$ / R	11.25	Call	280.86390	0.28086	295.16170	0.29516	280.864	14.55	0.00	0	5,000.00		
\$ / R	13.33	Call	72.67900	0.07268	68.55100	0.06855	72.679	21.43	0.00	0	500.00		
\$ / R		On 04/11/2014	Any day expiry		10.86240	10.86240	10.88120	10.88120		13.39	0.00	0	0.00
\$ / R	10.16	Put	122.46120	0.12246	134.60790	0.13461	122.461	12.41	0.00	0	3,882.00		
\$ / R	11.91	Call	168.71950	0.16872	176.90830	0.17691	168.720	16.52	0.00	0	3,882.00		
\$ / R		On 25/11/2014	Any day expiry		10.90420	10.90420	10.92350	10.92350		13.64	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	389.72840	0.38973	393.49730	0.39350	389.728	13.43	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	89.95580	0.08996	86.32540	0.08633	89.956	22.25	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.91010	10.91010	10.92950	10.92950		13.66	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	6.61870	0.00662	8.32680	0.00833	6.619	16.62	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	340.69430	0.34069	357.09280	0.35709	340.694	14.62	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			10.93600	10.93600	10.95570	10.95570		15.86	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.93800	10.93800	10.95780	10.95780		13.73	43,752,000.00	4,000	36,133.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	22.23920	0.02224	23.71590	0.02372	22.239	14.15	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	41.17330	0.04117	45.61370	0.04561	41.173	13.54	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	72.32000	0.07232	81.64310	0.08164	72.320	12.94	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	86.79170	0.08679	95.95180	0.09595	86.792	12.87	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	107.81240	0.10781	116.98000	0.11698	107.812	12.81	0.00	0	17,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	202.78840	0.20279	214.89910	0.21490	202.788	12.70	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	250.73490	0.25073	255.19490	0.25519	250.735	12.94	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	272.43400	0.27243	276.85870	0.27686	272.434	13.04	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	343.47740	0.34348	347.66040	0.34766	343.477	13.33	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	406.51950	0.40652	410.37040	0.41037	406.519	13.57	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	469.57310	0.46957	472.35780	0.47236	469.573	13.80	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	513.01730	0.51302	513.93580	0.51394	513.017	13.99	0.00	0	42,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	577.84920	0.57785	576.87940	0.57688	577.849	14.25	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Put	584.50390	0.58450	583.42630	0.58343	584.504	14.28	8,733,657.27	14,942	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	645.73050	0.64573	643.66740	0.64367	645.731	14.51	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	303.56820	0.30357	317.83950	0.31784	303.568	15.30	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	211.17530	0.21118	220.29160	0.22029	211.175	16.71	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	175.17430	0.17517	182.74830	0.18275	175.174	17.45	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	115.35350	0.11535	119.09190	0.11909	115.354	19.31	0.00	0	47,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	111.76050	0.11176	115.25400	0.11525	111.760	19.47	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	107.62750	0.10763	104.80220	0.10480	107.628	20.25	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	107.39730	0.10740	104.12370	0.10412	107.397	20.35	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	61.02020	0.06102	68.23990	0.06824	61.020	24.65	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.94400	10.94400	10.96370	10.96370		13.72	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	395.91670	0.39592	399.14960	0.39915	395.917	13.52	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	106.21840	0.10622	99.43350	0.09943	106.218	22.92	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.95990	10.95990	10.97980	10.97980		13.85	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	7.81510	0.00782	10.74890	0.01075	7.815	16.33	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	404.96580	0.40497	423.02790	0.42303	404.966	14.50	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.03150	11.03150	11.05240	11.05240		13.93	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	10.75970	0.01076	15.07850	0.01508	10.760	16.27	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	405.84310	0.40584	408.87370	0.40887	405.843	13.64	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	476.86340	0.47686	496.68010	0.49668	476.863	14.54	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	139.69690	0.13970	130.21430	0.13021	139.697	24.28	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.08960	11.08960	11.11130	11.11130		14.18	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	413.65130	0.41365	413.12810	0.41313	413.651	13.79	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	146.42000	0.14642	152.32870	0.15233	146.420	24.06	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.12970	11.12970	11.15160	11.15160		14.47	0.00	0	550.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	160.87310	0.16087	167.72120	0.16772	160.873	13.18	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	470.03590	0.47004	467.17130	0.46717	470.036	14.05	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	178.92470	0.17892	168.81360	0.16881	178.925	23.20	0.00	0	46,165.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 27/03/2015	Any day expiry		11.15290	11.15290	11.17500	11.17500		14.52	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	419.90880	0.41991	414.95100	0.41495	419.909	13.90	0.00	0	300.00	
\$ / R	14.85	Call	Any day expiry	150.34780	0.15035	160.01420	0.16001	150.348	24.14	0.00	0	300.00	
\$ / R		On 28/04/2015	Any day expiry		11.22040	11.22040	11.24290	11.24290		14.71	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	424.71330	0.42471	416.10800	0.41611	424.713	13.99	0.00	0	300.00	
\$ / R	15.15	Call	Any day expiry	151.56810	0.15157	163.05700	0.16306	151.568	23.83	0.00	0	300.00	
\$ / R		On 27/05/2015	Any day expiry		11.28780	11.28780	11.31090	11.31090		14.96	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	430.44460	0.43044	424.92960	0.42493	430.445	14.15	0.00	0	300.00	
\$ / R	15.48	Call	Any day expiry	149.18780	0.14919	158.32750	0.15833	149.188	23.60	0.00	0	300.00	
\$ / R		On 15/06/2015	Foreign Exchange Future		11.33320	11.33320	11.35660	11.35660		15.21	0.00	0	0.00
\$ / R		On 26/06/2015	Any day expiry		11.35950	11.35950	11.38300	11.38300		15.27	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	433.64850	0.43365	432.71090	0.43271	433.648	14.26	0.00	0	300.00	
\$ / R	15.88	Call	Any day expiry	148.52560	0.14853	157.35490	0.15735	148.526	23.63	0.00	0	300.00	
\$ / R		On 29/07/2015	Any day expiry		11.43850	11.43850	11.46220	11.46220		15.46	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	437.02380	0.43702	437.35030	0.43735	437.024	14.38	0.00	0	300.00	
\$ / R	16.15	Call	Any day expiry	153.95270	0.15395	169.11110	0.16911	153.953	23.40	0.00	0	300.00	
\$ / R		On 27/08/2015	Any day expiry		11.50790	11.50790	11.53190	11.53190		15.70	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	442.54750	0.44255	440.79520	0.44080	442.548	14.53	0.00	0	300.00	
\$ / R	16.50	Call	Any day expiry	154.26440	0.15426	163.24180	0.16324	154.264	23.37	0.00	0	300.00	
\$ / R		On 28/09/2015	Any day expiry		11.58440	11.58440	11.60870	11.60870		15.83	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	445.75160	0.44575	443.34720	0.44335	445.752	14.64	0.00	0	300.00	
\$ / R	16.80	Call	Any day expiry	156.65050	0.15665	165.68790	0.16569	156.650	23.18	0.00	0	300.00	
\$ / R		On 28/10/2015	Any day expiry		11.65620	11.65620	11.68080	11.68080		16.03	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	447.98000	0.44798	445.85320	0.44585	447.980	14.71	0.00	0	300.00	
\$ / R	16.98	Call	Any day expiry	171.80080	0.17180	181.23710	0.18124	171.801	23.24	0.00	0	300.00	
\$ / R		On 25/11/2015	Any day expiry		11.72320	11.72320	11.74800	11.74800		16.13	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	449.33530	0.44934	446.71470	0.44671	449.335	14.77	0.00	0	300.00	
\$ / R	17.45	Call	Any day expiry	157.88420	0.15788	168.88360	0.16888	157.884	23.02	0.00	0	300.00	
\$ / R		On 21/12/2015	Any day expiry		11.78540	11.78540	11.81050	11.81050		16.35	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	449.95790	0.44996	446.45090	0.44645	449.958	14.81	0.00	0	300.00	
\$ / R	17.87	Call	Any day expiry	156.41970	0.15642	157.97180	0.15797	156.420	23.17	0.00	0	300.00	
\$ / R MAXI		On 05/05/2014	Any day expiry		10.53320	10.53320	10.54920	10.54920		9.35	0.00	0	0.00
\$ / R MAXI		On 06/05/2014	Any day expiry		10.53440	10.53440	10.55010	10.55010		9.68	0.00	0	0.00
\$ / R MAXI	10.57	Put	Any day expiry	7,602.51620	0.07603	1,990.00000	0.01990	7,602.516	10.46	0.00	0	50.00	
\$ / R MAXI		On 13/06/2014	Foreign Exchange Future		10.59670	10.59670	10.61430	10.61430		10.94	678,188.80	64	1,394.00
\$ / R MAXI	10.93	Put	Any day expiry	39,856.70640	0.39857	39,138.91400	0.39139	39,856.706	12.51	0.00	0	250.00	
\$ / R MAXI		On 15/09/2014	Foreign Exchange Future		10.76720	10.76720	10.78550	10.78550		12.87	53,836.00	5	103.00
\$ / R MAXI		On 12/12/2014	Foreign Exchange Future		10.93800	10.93800	10.95780	10.95780		13.73	0.00	0	31.00
£ / R		On 13/06/2014	Foreign Exchange Future		17.87730	17.87730	17.87350	17.87350		10.33	178,773.00	10	36,852.00
£ / R	15.00	Put	Any day expiry	0.39040	0.00039	0.57410	0.00057	0.390	16.94	0.00	0	1,123.00	
£ / R	16.50	Put	Any day expiry	10.82530	0.01083	16.86410	0.01686	10.825	12.81	0.00	0	1,123.00	
£ / R	16.65	Put	Any day expiry	13.62940	0.01363	20.20090	0.02020	13.629	12.13	0.00	0	18,000.00	
£ / R	16.79	Put	Any day expiry	17.10390	0.01710	24.18540	0.02419	17.104	11.49	0.00	0	6,000.00	
£ / R	16.88	Put	Any day expiry	19.92360	0.01992	27.33030	0.02733	19.924	11.08	0.00	0	50.00	
£ / R	17.20	Put	Any day expiry	49.42250	0.04942	53.16880	0.05317	49.423	10.64	0.00	0	7,500.00	
£ / R	17.55	Call	Any day expiry	452.99960	0.45300	467.15610	0.46716	453.000	10.47	0.00	0	1,000.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	269.54910		0.26955		301.30920	0.30131	269.549	10.41	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.31	Call	114.70370		0.11470		136.86820	0.13687	114.704	11.15	0.00	0	3,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	659.57250		0.65957		683.02290	0.68302	659.573	11.40	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	14.00170		0.01400		14.35830	0.01436	14.002	14.45	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	9.76350		0.00976		9.30450	0.00930	9.764	15.14	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.15130		18.15130		18.14840	18.14840		12.21	0.00	0	7,151.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.42370		18.42370		18.42290	18.42290		13.46	0.00	0	7,010.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	826.56620		0.82657	858.15710	0.85816		826.566	13.60	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.55570		18.55570	18.55620	18.55620			14.07	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	704.50720		0.70451	728.98450	0.72898		704.507	13.72	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	859.42920		0.85943	884.04050	0.88404		859.429	14.01	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	937.49500		0.93749	960.87270	0.96087		937.495	14.17	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	314.67860		0.31468	329.89780	0.32990		314.679	17.12	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	241.31690		0.24132	254.51120	0.25451		241.317	17.78	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	239.43470		0.23943	252.57120	0.25257		239.435	17.80	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.72420		18.72420	18.72690	18.72690			14.09	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10368		0.10368	0.10351	0.10351			12.76	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10541		0.10541	0.10524	0.10524			14.52	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10913		0.10913	0.10898	0.10898			16.19	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.69000		14.69000	14.67020	14.67020			10.43	323,180.00	22	81,630.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	9.88760		0.00989	18.02130	0.01802		9.888	10.66	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	11.04830		0.01105	20.24650	0.02025		11.048	10.38	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	35.78040		0.03578	48.49220	0.04849		35.780	10.00	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	92.10860		0.09211	112.04450	0.11204		92.109	10.19	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	348.31330		0.34831	349.74390	0.34974		348.313	10.23	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	311.37150		0.31137	334.07610	0.33408		311.372	10.87	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	15.07	Call	93.94000		0.09394	95.91300	0.09591		93.940	11.50	0.00	0	3,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	5.61020		0.00561	5.71210	0.00571		5.610	14.89	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	5.06390		0.00506	5.11590	0.00512		5.064	15.02	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.92440		14.92440	14.90460	14.90460			12.18	1,402,893.60	94	12,167.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	173.23080		0.17323	192.43420	0.19243		173.231	11.51	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	182.94690		0.18295	202.52280	0.20252		182.947	11.54	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	130.43400		0.13043	126.92610	0.12693		130.434	15.27	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.16080		15.16080	15.14220	15.14220			13.11	0.00	0	6,310.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.42790		15.42790	15.41120	15.41120			13.76	0.00	0	100.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL12	On 08/05/2014	Index Future			483.40000		483.40000	481.95100	481.95100				0.00	0	0.00
AL12	On 07/08/2014	Index Future			490.32200		490.32200	488.85700	488.85700				0.00	0	0.00
AL12	On 06/11/2014	Index Future			497.79400		497.79400	496.30600	496.30600				0.00	0	0.00
AL12	On 05/02/2015	Index Future			505.67500		505.67500	504.16400	504.16400				0.00	0	0.00
AL37	On 08/05/2014	Index Future			413.84700		413.84700	413.28000	413.28000				0.00	0	0.00
AL37	On 07/08/2014	Index Future			419.77300		419.77300	419.20300	419.20300				0.00	0	0.00
AL37	On 06/11/2014	Index Future			426.17000		426.17000	425.59000	425.59000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL7T	On 08/05/2014	Index Future			485.59900		485.59900		484.64600	484.64600			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			492.55300		492.55300		491.59200	491.59200			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			500.05900		500.05900		499.08200	499.08200			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			442.51400		442.51400		441.60400	441.60400			0.00	0	260.00
ALBI	On 07/08/2014	Index Future			448.85100		448.85100		447.93200	447.93200			0.00	0	443.00
ALBI	On 06/11/2014	Index Future			455.69100		455.69100		454.75700	454.75700			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			462.90500		462.90500		461.95700	461.95700			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.79000		9.79000		9.81580	9.81580		9.89	0.00	0	9,646.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	5.90000		0.00590		6.77220	0.00677	5.900	10.38	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	182.45140		0.18245		198.52510	0.19853	182.451	9.83	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	3.83360		0.00383		3.80180	0.00380	3.834	12.79	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.88320		9.88320		9.91010	9.91010		12.03	0.00	0	9,480.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.97850		9.97850		10.00750	10.00750		12.90	0.00	0	600.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	182.56850		0.18257		175.74660	0.17575	182.568	12.84	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	374.13370		0.37413		384.69880	0.38470	374.134	13.01	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	166.69010		0.16669		169.17180	0.16917	166.690	13.89	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.08680		10.08680		10.11730	10.11730		13.19	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.64600		9.64600		9.66950	9.66950		8.84	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.77910		9.77910		9.80340	9.80340		11.75	0.00	0	100.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			54.34270		54.34270		-61.35230	-61.35230			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			695.44070		695.44070		703.53760	703.53760			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			769.46360		769.46360		777.15610	777.15610			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			157.23640		157.23640		141.46450	141.46450			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			650.51710		650.51710		660.13760	660.13760			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			102.62260		102.62260		103.24730	103.24730			0.00	0	5,000.00
CF CANDO CAFO	On 30/04/2014	Can-Do Future			0.00000		0.00000		7.12430	7.12430			0.00	7,000	0.00
CF CANDO CAFR	On 30/04/2014	Can-Do Future			7.40000		7.40000		38.54700	38.54700			22,200.00	3,000	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.03860		12.03860		12.01720	12.01720		10.83	0.00	0	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.24220		12.24220		12.22110	12.22110		12.53	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.68030		12.68030		12.66140	12.66140		14.18	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.69180		1.69180		1.69360	1.69360		10.52	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.71390		1.71390		1.71580	1.71580		12.71	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 08/05/2014	Bond Future	119.83337		119.83337		119.80170	119.80170			0.00	0	0.00
EL28	On 07/08/2014	Bond Future	121.56389		121.56389		121.53292	121.53292			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	121.94939		121.94939		121.91765	121.91765			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.69826		82.14699		9.73955	81.84363			0.00	0	6,220.00
ES33	On 07/08/2014	Bond Future	9.80393		83.32306		9.84646	83.01617			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future	9.90513		80.80762		9.94908	80.49586			0.00	0	0.00
ES33	On 05/02/2015	Bond Future	10.00559		82.08796		10.05098	81.77143			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.36600		441.36600		440.51300	440.51300			13,240,980.00	3	319.00
GOVI	On 07/08/2014	GOVI	447.68600		447.68600		446.82600	446.82600			0.00	0	220.00
GOVI	On 06/11/2014	GOVI	454.50900		454.50900		453.63400	453.63400			0.00	0	0.00
GOVI	On 05/02/2015	GOVI	461.70400		461.70400		460.81700	460.81700			0.00	0	0.00
I2025	On 08/05/2014	Bond Future	114.70989		114.70989		114.68051	114.68051			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	115.23651		115.23651		115.20797	115.20797			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.00652		117.00652		116.97712	116.97712			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 08/05/2014	Bond Future	117.02742		117.02742		116.99644	116.99644			585,137.10	5	19.00
I2038	On 07/08/2014	Bond Future	117.44625		117.44625		117.41599	117.41599			1,174,462.50	10	334.00
I2038	On 06/11/2014	Bond Future	119.25025		119.25025		119.21908	119.21908			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 08/05/2014	Bond Future	114.73432		114.73432		114.70374	114.70374			0.00	0	0.00
I2046	On 07/08/2014	Bond Future	116.39136		116.39136		116.36132	116.36132			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future	116.83323		116.83323		116.80257	116.80257			0.00	0	0.00
I2050	On 08/05/2014	Bond Future	124.68498		124.68498		124.65163	124.65163			0.00	0	400.00
I2050	On 07/08/2014	Bond Future	125.07404		125.07404		125.04162	125.04162			0.00	0	1,300.00
I2050	On 06/11/2014	Bond Future	126.99512		126.99512		126.96163	126.96163			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 08/05/2014	Index Future	208.99700		208.99700		208.97300	208.97300			0.00	0	473.00
IGOV	On 07/08/2014	Index Future	212.01600		212.01600		211.99400	211.99400			0.00	0	879.00
IGOV	On 06/11/2014	Index Future	215.27300		215.27300		215.25000	215.25000			0.00	0	0.00
IGOV	On 05/02/2015	Index Future	218.70600		218.70600		218.68300	218.68300			0.00	0	0.00
ILBI	On 08/05/2014	Index Future	567.09500		567.09500		567.12300	567.12300			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	575.23900		575.23900		575.26800	575.26800			0.00	0	210.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ILBI	On 06/11/2014		Index Future	584.10800	584.10800		584.14000	584.14000			0.00	0	0.00
IR CANDO ICAA	On 08/05/2014		Can-Do Interest Rate	140.22790	140.22790		140.19404	140.19404			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 21/05/2014		Jibar Tradeable Future	5.82000	94.18000		5.82000	94.18000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	6.04000	93.96000		6.07000	93.93000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	6.12000	93.88000		6.15000	93.85000			0.00	0	800.00
JIBAR FUTURE	On 20/08/2014		Jibar Tradeable Future	6.31000	93.69000		6.33000	93.67000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.39000	93.61000		6.41000	93.59000			0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.52000	93.48000		6.54000	93.46000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.74000	93.26000		6.76000	93.24000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	7.01000	92.99000		7.03000	92.97000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.22000	92.78000		7.24000	92.76000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.41000	92.59000		7.43000	92.57000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.58000	92.42000		7.61000	92.39000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.76000	92.24000		7.78000	92.22000			0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	9.08530	9.08530		9.04760	9.04760		7.59	0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.16610	9.16610		9.12820	9.12820		9.64	0.00	0	0.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.38630	1.38630		1.38210	1.38210			55,452.00	40	675.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.38610	1.38610		1.38190	1.38190			0.00	0	125.00
R / ¥EN	On 13/06/2014		Foreign Exchange Future	9.70460	9.70460	0.10302	9.72520	9.72520		13.05	0.00	0	0.00
R157	On 08/05/2014		Bond Future	6.78714	110.59987		6.82013	110.55573		1.47	0.00	0	10,000.00
R157	On 07/08/2014		Bond Future	7.02313	112.18329		7.06325	112.13966		1.34	0.00	0	21,348.00
R157	On 06/11/2014		Bond Future	7.29857	107.07963		7.35180	107.03500		1.19	0.00	0	0.00
R157	On 05/02/2015		Bond Future	7.72344	108.77684		7.80023	108.73179		1.00	0.00	0	0.00
R157	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 08/05/2014		Bond Future	8.43746	119.92786		8.46862	119.66328		10.69	2,113,008,965.34	17,619	39,141.00
R186	On 08/05/2014	7.50	Call	0.00000	0.00000		0.01000	0.00001	0.000	10.32	0.00	0	1,933.00
R186	On 08/05/2014	8.25	Call	208.48000	0.20848		202.26000	0.20226	208.480	10.60	0.00	0	10,000.00
R186	On 08/05/2014	8.40	Call	606.74000	0.60674		561.09000	0.56109	606.740	10.65	0.00	0	1,000.00
R186	On 08/05/2014	8.50	Call	1,050.01000	1.05001		959.56000	0.95956	1,050.010	10.69	0.00	0	900.00
R186	On 08/05/2014	8.50	Put	519.83000	0.51983		693.96000	0.69396	519.830	10.69	0.00	0	1,933.00
R186	On 08/05/2014	8.75	Call	2,689.82000	2.68982		2,482.61000	2.48261	2,689.820	10.84	0.00	0	6,000.00
R186	On 08/05/2014	8.80	Put	45.47000	0.04547		87.03000	0.08703	45.470	10.87	0.00	0	900.00
R186	On 08/05/2014	9.00	Put	4.72000	0.00472		12.86000	0.01286	4.720	10.98	0.00	0	400.00
R186	On 08/05/2014	9.10	Put	1.25000	0.00125		4.20000	0.00420	1.250	11.04	0.00	0	1,500.00
R186	On 08/05/2014	9.25	Put	0.13000	0.00013		0.64000	0.00064	0.130	11.12	0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 08/05/2014	Bond Future	9.75	Put	0.00000		0.00000		0.00000	0.00000	0.000	11.26	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future			8.52834		116.35198		8.56051	116.08477		11.78	1,069,158,344.22	9,189	40,120.00
R186	On 07/08/2014	Bond Future	8.70	Put	2,202.68000		2.20268		2,390.60000	2.39060	2,202.680	11.88	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	1,540.61000		1.54061		1,698.89000	1.69889	1,540.610	11.99	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	937.49000		0.93749		1,057.83000	1.05783	937.490	12.13	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.60999		118.12555		8.64339	117.85398		11.68	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	2,134.67000		2.13467		2,309.96000	2.30996	2,134.670	11.89	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.68770		114.70080		8.72231	114.42523		12.07	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 08/05/2014	Bond Future			282.11054		282.11054		282.03799	282.03799			0.00	0	668.00
R197	On 07/08/2014	Bond Future			280.36187		280.36187		280.29125	280.29125			0.00	0	1,244.00
R197	On 06/11/2014	Bond Future			284.66796		284.66796		284.59528	284.59528			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.32871		104.84625		6.36842	104.82259		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.66508		101.93656		6.72930	101.91361		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 08/05/2014	Bond Future			224.44280		224.44280		224.38395	224.38395		10.29	22,444,280.00	100	6,049.00
R202	On 07/08/2014	Bond Future			224.59124		224.59124		224.53404	224.53404		10.28	22,459,124.00	100	44,590.00
R202	On 06/11/2014	Bond Future			228.04071		228.04071		227.98166	227.98166			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 08/05/2014	Bond Future			8.31798		98.04455		8.34923	97.85676		9.35	0.00	0	11,066.00
R2023	On 07/08/2014	Bond Future			8.41872		99.44822		8.45112	99.25874		9.92	0.00	0	3,681.00
R2023	On 06/11/2014	Bond Future			8.51350		97.04282		8.54734	96.85017		10.07	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.60664		98.58002		8.64194	98.38458		10.12	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.54722		103.34706		7.58423	103.23822		4.17	128,563,742.64	1,244	9,539.00
R203	On 08/05/2014	Bond Future	6.84	Call	0.06000		0.00006		0.13000	0.00013	0.060	4.06	0.00	0	29.00
R203	On 08/05/2014	Bond Future	7.40	Call	93.81000		0.09381		88.88000	0.08888	93.810	4.15	0.00	0	16.00
R203	On 07/08/2014	Bond Future			7.70462		104.82663		7.74467	104.71729		4.09	260,808,655.44	2,488	11,707.00
R203	On 07/08/2014	Bond Future	6.84	Call	151.69000		0.15169		150.76000	0.15076	151.690	3.96	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.85923		102.26033		7.90341	102.14902		3.90	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	265.33000		0.26533		264.78000	0.26478	265.330	3.75	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	334.14000		0.33414		331.93000	0.33193	334.140	3.75	0.00	0	14.00
R203	On 05/02/2015	Bond Future			8.02393		103.88037		8.07286	103.76755		3.63	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	956.85000		0.95685		937.96000	0.93796	956.850	3.58	0.00	0	55.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 08/05/2014	Bond Future			8.93755		94.39665		8.96871	94.15149			176,332,942.20	1,868	1,970.00
R2030	On 07/08/2014	Bond Future			9.03237		91.74055		9.06445	91.49283			171,371,347.40	1,868	4,431.00
R2030	On 06/11/2014	Bond Future			9.11437		93.13958		9.14752	92.88779			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			9.19430		90.60802		9.22851	90.35249			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.10703		96.58758		9.14313	96.26044			0.00	0	4,046.00
R2037	On 07/08/2014	Bond Future			9.19539		93.71232		9.23252	93.38151			0.00	0	6,056.00
R2037	On 06/11/2014	Bond Future			9.27188		95.14148		9.31016	94.80536			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			9.34635		92.39125		9.38579	92.04997			0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.77601		103.98359		7.81279	103.84275		5.48	1,407,729,841.42	13,538	15,025.00
R204	On 07/08/2014	Bond Future			7.91211		101.43959		7.95115	101.29779		5.75	1,363,550,968.78	13,442	28,794.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,461.53000		1.46153	1,579.01000	1.57901	1,461.530	5.71	0.00	0	530.00	
R204	On 06/11/2014	Bond Future			8.03673		102.98577		8.07869	102.84152		5.37	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,674.13000		1.67413	1,779.34000	1.77934	1,674.130	5.37	0.00	0	1,270.00	
R204	On 05/02/2015	Bond Future			8.16062		100.58199		8.20572	100.43570		5.31	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 08/05/2014	Bond Future			9.17631		97.31410		9.21231	96.95654			350,914,644.60	3,606	2,660.00
R2048	On 07/08/2014	Bond Future			9.25626		98.70734		9.29326	98.34570			177,969,334.02	1,803	13,272.00
R2048	On 06/11/2014	Bond Future			9.33141		95.78469		9.36956	95.41729			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			9.40482		97.30218		9.44413	96.92911			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.98520		99.04449		8.01680	98.90548		6.62	1,101,077,595.33	11,117	1,128.00
R207	On 07/08/2014	Bond Future			8.11155		96.82153		8.14475	96.68152		7.17	1,366,829,539.01	14,117	31,894.00
R207	On 06/11/2014	Bond Future			8.22156		98.29763		8.25679	98.15518		6.90	0.00	0	0.00
R207	On 05/02/2015	Bond Future			8.33127		96.21330		8.36861	96.06889		7.02	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.13878		93.57147		8.17016	93.41603		7.94	144,942,207.03	1,549	4,666.00
R208	On 07/08/2014	Bond Future			8.24991		94.91112		8.28262	94.75441		8.38	147,017,324.88	1,549	7,912.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,582.01000		1.58201	1,705.89000	1.70589	1,582.010	8.39	0.00	0	630.00	
R208	On 06/11/2014	Bond Future			8.35258		92.95899		8.38700	92.79958		8.26	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	1,878.21000		1.87821	2,008.03000	2.00803	1,878.210	8.26	0.00	0	1,520.00	
R208	On 05/02/2015	Bond Future			8.45248		94.43163		8.48862	94.26999		8.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.02624		74.42044		9.06723	74.11425		16.46	0.00	0	4,604.00
R209	On 08/05/2014	Bond Future	8.50	Call	7.80000		0.00780		9.04000	0.00904	7.800	16.17	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	630.16000		0.63016		559.77000	0.55977	630.160	16.46	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	20.55000		0.02055		47.04000	0.04704	20.550	16.82	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	5.13000		0.00513		14.76000	0.01476	5.130	16.91	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	1.22000		0.00122		4.44000	0.00444	1.220	17.00	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	0.33000		0.00033		1.49000	0.00149	0.330	17.07	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.10510		75.48588		9.14718	75.17605		17.58	0.00	0	17,393.00
R209	On 06/11/2014	Bond Future			9.17783		73.48952		9.22115	73.17479		17.93	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.95	Call	3,012.01000		3.01201	2,966.36000	2,966.36000	3,012.010	17.76	17.76	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,172.97000		3.17297	3,122.87000	3,122.87000	3,172.970	17.79	17.79	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	3,338.46000		3.33846	3,283.78000	3,283.78000	3,338.460	17.82	17.82	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.58	Put	2,511.92000		2.51192	2,718.87000	2,718.87000	2,511.920	18.16	18.16	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	1,679.38000		1.67938	1,845.41000	1,845.41000	1,679.380	18.42	18.42	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	1,587.41000		1.58741	1,748.20000	1,748.20000	1,587.410	18.45	18.45	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	1,499.85000		1.49985	1,655.46000	1,655.46000	1,499.850	18.48	18.48	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.24732		74.65393		9.29187	74.33438		17.73	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 08/05/2014	Bond Future			166.39405		166.39405		166.35076	166.35076			0.00	0	101.00
R210	On 07/08/2014	Bond Future			168.79693		168.79693		168.75481	168.75481			0.00	0	618.00
R210	On 06/11/2014	Bond Future			169.34952		169.34952		169.30614	169.30614			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 08/05/2014	Bond Future			127.89028		127.89028		127.85978	127.85978			0.00	0	0.00
R211	On 07/08/2014	Bond Future			128.16869		128.16869		128.13904	128.13904			0.00	0	780.00
R211	On 06/11/2014	Bond Future			130.13739		130.13739		130.10689	130.10689			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 08/05/2014	Bond Future			133.25929		133.25929		133.22537	133.22537			0.00	0	173.00
R212	On 07/08/2014	Bond Future			133.46212		133.46212		133.42910	133.42910			0.00	0	21,797.00
R212	On 06/11/2014	Bond Future			135.51215		135.51215		135.47825	135.47825			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212		On 31/01/2022	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213		On 08/05/2014	Bond Future	8.93175	84.74462		8.96280	84.51048		14.30	0.00	0	14,141.00
R213		On 07/08/2014	Bond Future	9.01708	85.95787		9.04897	85.72131		15.29	0.00	0	21,275.00
R213		On 06/11/2014	Bond Future	9.09727	83.72637		9.13019	83.48592		15.84	0.00	0	0.00
R213		On 05/02/2015	Bond Future	9.17559	85.05265		9.20952	84.80863		15.84	0.00	0	0.00
R213		On 28/02/2031	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186		On 28/02/2031	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214		On 08/05/2014	Bond Future	9.10111	75.34113		9.13707	75.06149		16.86	0.00	0	14.00
R214		On 07/08/2014	Bond Future	9.17836	76.41972		9.21527	76.13686		18.02	0.00	0	5,214.00
R214		On 06/11/2014	Bond Future	9.25078	74.29587		9.28880	74.00839		18.77	0.00	0	0.00
R214		On 05/02/2015	Bond Future	9.32133	75.47278		9.36043	75.18104		18.80	0.00	0	0.00
R214		On 28/02/2041	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209		On 28/02/2041	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN		On 13/06/2014	Foreign Exchange Future	20,929.78000	20,929.78000		20,924.72000	20,924.72000			0.00	0	0.00
TRY / R		On 13/06/2014	Foreign Exchange Future	4.95570	4.95570		4.95470	4.95470		9.74	0.00	0	0.00
TRY / R		On 15/09/2014	Foreign Exchange Future	4.92150	4.92150		4.91840	4.91840		10.62	0.00	0	0.00

**Total for Derivatives :** **10,252,975,524.68**      **157,260**      **3 395 214.00**

**i-Bonds**

AA02		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.64442			0.00	0	0.00
AA03		On 11/05/2015	Spot Bond	7.35000	107.07104		7.35000	102.17054			0.00	0	0.00
AA04		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.81496			0.00	0	0.00
AA05		On 22/03/2019	Spot Bond	8.99000	102.20117		8.99000	102.17675			0.00	0	5,000,000,000.00
AA06		On 15/04/2021	Spot Bond	0.00000	100.00000		0.00000	100.39234			0.00	0	0.00
AA07		On 15/04/2021	Spot Bond	9.63000	99.83614		9.63000	99.81049			0.00	0	0.00
AB010		On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.43601			0.00	500,000,000	500,000,000.00
AB011		On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	101.54632			0.00	0	2,500,000,000.00
AB013		On 21/11/2018	Spot Bond	9.85500	98.19326		9.85500	98.16717			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	7.65000	101.24827		7.65000	101.22762			0.00	0	130,000,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00010			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB09	On 03/05/2017	Spot Bond	9.17000	102.92999		9.17000	102.90492			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.57500	134.34265		1.57500	134.28795			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.31500	129.50949		2.31500	267.75220			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.40262			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.37557			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.96115			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.00112			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.02762			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.45376			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.46626			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.47861			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.11000	104.36019		8.11000	104.33764			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.71496			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.09000	101.46654		8.09000	101.44476			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.12794			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.56827			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.53904			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.41196			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.59020			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.86222			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.97107			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.47706			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.08521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI02	On 08/05/2014	Spot Bond	6.02500	130.23915		6.02500	130.17026			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.01500	126.56610		3.01500	126.50971			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.32500	114.15048		4.32500	114.09556			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.17500	100.20543		5.17500	100.15480			0.00	0	2,500,000,000.00
ABLI06	On 19/07/2020	Spot Bond	5.90500	104.39151		5.90500	104.33672			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.57000	112.19684		11.57000	112.16198			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.68541			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.92443			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.97267			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.01901			0.00	0	90,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.82500	110.04767		4.82500	109.99318			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	61.97797		100.00000	61.82783			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.05500	165.96570		2.05500	165.89600			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	158.44692		2.76000	158.37728			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.08500	170.25723		2.08500	170.18551			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.83500	177.84707		1.83500	177.77341			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.56625	73.57100		8.56625	73.55444			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.56625	73.57100		8.56625	73.55444			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.86279			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	92.73000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	91.53000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.16000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	87.78000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	87.21000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.51844			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.39999			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	86.70000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		7.63000	103.92630		7.63000	103.90493			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	100.00000		0.00000	87.59000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	90.21000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.86000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.72532			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.64000	109.31086		7.64000	109.28859			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.39392			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	84.67000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	84.39000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.55000	95.38554		2.55000	104.59217			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.53000	101.07055		2.53000	152.25579			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.43500	117.15773		2.43500	205.09830			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	83.70000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.95000	88.67015		9.95000	88.64676			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	93.06000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	97.88000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.74402			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	89.25000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	98.24500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	111.85000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.92000		108.02386		9.92000	107.99513			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	109.73000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.86500		108.42774		9.86500	108.39905			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.33500		87.71325		9.33500	87.69139			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.38000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	98.14000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.96000		107.73153		9.96000	107.70277			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	87.60000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.13977			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.10457			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.77000		104.89413		8.77000	104.86968			0.00	0	1,070,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.34000		101.13374		9.34000	101.10853			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.30000		101.04619		7.30000	101.02650			0.00	0	510,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.34000		98.30949		9.34000	98.28483			0.00	0	10,000,000.00
ABS7	On 11/09/2026	Spot Bond	10.16000		91.86755		10.16000	91.84282			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	8.00000		103.58460		8.00000	103.56252			3,200,000,000,000.00	400,000,000	200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI1	On 11/06/2014	Spot Bond	2.27500		200.97887		2.27500	130.76815			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.12500		214.71116		2.12500	271.66355			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.51500		123.20284		1.51500	125.77895			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.05500		126.04400		2.05500	128.39859			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		43.57647		100.00000	43.46975			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.80000		103.94670		11.80000	103.91432			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.96193			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		3.94329		100.00000	3.93373			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.01240			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.72859			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		23.50381		100.00000	23.44687			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.91145			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		62.76578		11.00000	62.74784			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		15.04244		100.00000	15.00600			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.04138			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.14474			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.99527			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.02643			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.04013			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.10961			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.10961		0.00		0	0.00	
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.12212		0.00		0	0.00	
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.97036		0.00		0	0.00	
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.12212		0.00		0	0.00	
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.09709		0.00		0	0.00	
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	88.86022		0.00		0	0.00	
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.95283		0.00		0	0.00	
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.83134		0.00		0	0.00	
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.00778		0.00		0	0.00	
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.03870		0.00		0	0.00	
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.05113		0.00		0	0.00	
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.02623		0.00		0	0.00	
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.97037		0.00		0	0.00	
ACL104	On 20/12/2019	Spot Bond	9.79500	102.14784	9.79500	102.12097		0.00		0	0.00	
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.03655		0.00		0	0.00	
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.72432		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	100.00000	0.00000	82.50850		0.00		0	0.00	
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	160.94243		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	160.96204		0.00		0	0.00	
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.99520		0.00		0	0.00	
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.48610		0.00		0	0.00	
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.48610		0.00		0	0.00	
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.35087		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.96402			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.95654			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.03199			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.31591			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.03109			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.09273			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.70258			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.01303			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.07291			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.86470			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.99896			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.97921			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.87942			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.85817			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.89941			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.97672			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.93304			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.88317			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.89691			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.28239		10.23000	101.25493			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.91046			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.88941			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	113.42769			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL167	On 20/06/2019	Spot Bond	9.93000	103.15391		9.93000	103.12645			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.97291			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	112.25751		1.75000	112.12207			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.89566			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.89797			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.95169			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.98259			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.92077			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.97642			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.62492			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.06603			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.96442			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.98877			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.24603			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.97642			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.95101			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.00385			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.02004			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.88925			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.90798			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.02387			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.01099			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.08133			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.95787			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.07147			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.50471			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.08133			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	92.62981			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.03199			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.03199			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	118.52461			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	119.37427			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.89603			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.88737			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.35574			0.00	1,600,000,000	800,000,000.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.91088			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.91459			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.95169			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.89727			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.89603			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.98401			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.86637			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.10263			0.00	0	0.00
ADCP05		On 26/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.12574			0.00	0	0.00
ADCP06		On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.13897			0.00	0	0.00
ADCP1U		On 03/07/2014	Spot Bond	100.00000	89.94489		100.00000	89.73276		750,000,000,000,000.00	7,500,000,000	7,500,000,000.00	
AER01U		On 18/11/2016	Spot Bond	100.00000	10.41918		100.00000	10.39308			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.39626			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.54528			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.64458			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.26129			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.28765			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.32275			0.00	3,760,000,000	1,880,000,000.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.24981			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.50500	96.90501		8.50500	96.88296			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.32253			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.37557			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.91000	99.91470		8.91000	99.89103			0.00	0	10,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.56000	112.77925		9.56000	112.75048			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	87.89333		100.00000	87.68653			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.49000	107.39070		7.49000	107.36925			0.00	0	2,540,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	83.79751		100.00000	83.60962			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.84997		100.00000	11.82375			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.78000	156.98285		2.78000	156.91384			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.13387			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.03633			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.42422			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.99078			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.78606			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.83411			0.00	200,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN008	On 06/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.94093			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.06153			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.78617			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	100.00000		0.00000	96.76000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	98.60000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.01326			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.83411			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.82172			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.72725			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.40000	102.33576		9.40000	102.31008			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.91530			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.26219			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.62218			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.79985			0.00	0	300,000,000.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	101.23364			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.91000	102.31280		9.91000	102.28562			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.60000	106.40357		7.60000	106.38189			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.74663			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.67983			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	8.07000		101.03653		8.07000	101.01491			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.32000		102.68134		9.32000	102.65578			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.35280		103.01035		11.35280	102.36512			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.28336		101.33536		11.28336	101.23711			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.32678		101.25413		11.32678	101.18034			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.99572			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.37021		101.09884		11.37021	101.07227			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.20964		99.90389		12.20964	99.86287			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.01934			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.01934			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.01941			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.60280		100.19238		11.60280	100.46408			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.50906		102.01618		11.50906	101.08525			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.28336		101.33536		11.28336	101.23711			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.46158		101.25943		11.46158	101.17025			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.62517		95.79553		10.62517	100.69161			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.96743			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.95306			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.95306			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.90189			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.98782			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.96100		99.84284		10.96100	100.30723			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	12.09500		98.48585		12.09500	98.45361			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.92516			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	12.02000		68.85394		12.02000	96.01983			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.98782			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.87779			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		85.94423		9.28000	100.88601			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.93911			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.80000		65.79050		11.80000	98.39343			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.91119			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.93447			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.93447			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.85145			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.90003			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.94827			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.11439			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.98783			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.94827			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.90189			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.91557			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.94836			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.68388			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.35280		103.25410		14.35280	102.63002			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.57947		101.03230		15.57947	100.98066			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.48377		100.84172		14.48377	100.99555			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.23532			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.23532			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.23532			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.28135			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.07368			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	15.87915		100.00000	15.84902			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.41491		100.00000	20.36490			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.57986		100.00000	18.53436			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.46905		100.00000	11.44096			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.48587		100.00000	11.45805			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.86662		100.00000	13.83266			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.01519		100.00000	11.98576			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.31013			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.24046			0.00	400,000,000	200,000,000.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.01955			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.04311			0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000	92.17172		100.00000	91.93955			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	82.20721		100.00000	82.02247			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.02500	104.96913		2.02500	174.56336			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.48000	90.61860		8.48000	140.55188			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.48000	91.89986		8.48000	140.92207			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.86500	94.49346		8.86500	94.47107			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.93091			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.24693			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.91976			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		8.42000	96.51806		8.42000	96.49643			0.00	0	600,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.06429			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.25821			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.26347			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.28100			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.29850			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.34718			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	13.92464		100.00000	13.89054			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.08800			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.09267			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.09467			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.09534			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.10333			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.11397			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	13.62070		100.00000	13.58735			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	13.62070		100.00000	13.58735			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.92146			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.99472			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.01469			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.87000	101.05079		8.87000	101.02696			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.07459			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.18088			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	9.74462		100.00000	9.72102			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	9.74462		100.00000	9.72102			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.56000	103.38554		6.56000	103.36727			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.90557			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	98.39133			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.88989			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.50831			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	97.86150			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	97.14459			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.24738			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.45649			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.24116			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.30679			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.42607			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.92238			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.72916			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	42.34065		100.00000	42.23808			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	19.15247		100.00000	19.10557			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.94268			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.53812			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.89000	102.51133		7.89000	102.49000			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.97000	109.05935		9.97000	109.03052			0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.08244			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.98286			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.62000	101.60275		9.62000	101.57638			0.00	0	640,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.71000	100.54411		11.71000	100.51302			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.07957			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.96000	101.50578		11.96000	101.47321			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.73679			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.86000	103.32154		9.86000	103.29408			0.00	0	10,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.94781			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.40000	97.06448		12.40000	97.03223			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.05813			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.44808			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.98117			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.66000	90.60338		10.66000	90.57739			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.31000	117.76416		10.31000	117.73163			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.16000	113.66179		10.16000	113.63085			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.49000	112.71835		9.49000	112.68995			0.00	0	2,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.68561			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.22000	100.96745		12.22000	100.93492			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.77918			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.08441			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	99.77782			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.48604			0.00	0	0.00

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	100.00000		0.00000	100.55509			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.46810			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.51801			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.65601			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.62779			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.77697			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.80243			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	70.77505	100.00000	70.77504				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	70.77505	100.00000	70.77504				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	70.77505	100.00000	70.77504				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.99530			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	70.77505	100.00000	70.77504				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.05810			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.30044			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.46431	10.11000	103.43612				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.30044			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.55801			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	116.30598	2.76000	116.25482				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	106.30736			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	113.34855	3.14000	116.17068				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.48277	8.25000	101.46048				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.30044			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.30044			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	121.33024		3.10000	115.77282			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	121.20737		2.40000	115.65773			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.41077			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.69952			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.40228			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.70000	100.04456		8.70000	100.02128			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.47097			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.46450			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.26728			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.27226			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.75000	100.14294		8.75000	100.11950			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.75000	100.14294		8.75000	100.11950			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.83151			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	103.32780			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.80000	103.24203		8.80000	103.21761			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.02023			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.12736			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.34893			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.34893			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	96.38374		100.17539	96.14885			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.39998			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.82883			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.03472				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.37140				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.46106				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.80842	9.35000	101.78272				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.80842	9.35000	101.78272				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.35181				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.35557				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	95.50824				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.26184				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.99306				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.21804				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.76874				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.76874				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.76874				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.76874				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.76874				0.00	0	60,000,000.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.78827				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.82063				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.82063				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.82063				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.82063				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.82063				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.82604				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.73000	100.74991	9.73000	100.72390				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.43422			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.10325			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.16355			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.10468			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.93933			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.93315			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.95170			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.38718			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.63415			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.94920			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	104.51034			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.22297			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.81725			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.74696			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.90841			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.05049			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.05049			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.05049			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.05049			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.86092			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.36596			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.21337			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.94512			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.24519			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.81639			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.93431			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.67344			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.09126			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.81643			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.81643			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.80862			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	121.76488			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.60094			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	121.79867			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	121.29042			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	121.68196			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	119.37172			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	120.16067			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.79097			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.23000	90.67708	11.23000	90.64972			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.75000	92.12517	11.75000	92.09659			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.77124			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.09612			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.79588			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.23039			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.11512			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	100.13882	8.80500	100.11715			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.95787			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.86866			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	117.18348			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.00359			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.02211			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.09366			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.99794			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.39547			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.39547			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.39547			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.14488			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.77158			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.23543			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.77124			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	105.61729			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	105.78912			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.78845			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.12857			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.27453			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.77591			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.45871			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.19444			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.90800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.05913		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.12731		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.85493		0.00		0	0.00	
CLN348	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.78281		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.75253		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.02612		0.00		0	0.00	
CLN351	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.83938		0.00		0	0.00	
CLN352	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.83938		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.31924		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.44985		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	100.00000	0.00000	101.98157		0.00		0	0.00	
CLN357	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.91522		0.00		0	0.00	
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.10591		0.00		0	0.00	
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.22893		0.00		0	0.00	
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.86879		0.00		0	0.00	
CLN361	On 20/03/2024	Spot Bond	10.55000	102.64535	10.55000	101.15204		0.00		0	0.00	
CLN362	On 20/03/2024	Spot Bond	10.41000	103.49441	10.41000	102.00419		0.00		0	0.00	
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.92139		0.00		0	0.00	
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	99.97432		0.00		0	0.00	
CLN365	On 20/03/2024	Spot Bond	12.55000	105.64485	12.55000	103.81020		0.00		0	0.00	
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	99.97322		0.00		0	0.00	
CLN367	On 06/08/2023	Spot Bond	12.58000	103.68308	12.58000	103.46396		0.00		0	0.00	
CLN368	On 26/07/2022	Spot Bond	11.01000	103.16185	11.01000	102.95731		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	99.97322			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.13270			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.24411			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.79124			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.47084			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.37970			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.30387			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.96000	100.02396		9.96000	99.82970			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.28908			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	38.24321		7.01000	38.85343			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	150.36162			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		8.86500	94.49346		8.86500	132.42429			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.48000	32.05378		8.48000	140.55188			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.48000	32.46382		8.48000	140.92207			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	89.73794			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	89.65020			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.54830			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.54830			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.03266			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.96288			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.97665			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.97642			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.23039			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.88490			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.38912			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.40398			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.56760			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.45331			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.25000		107.15699		9.25000	104.86732			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.32000		102.67775		9.32000	102.65206			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.57000		114.47356		10.57000	114.44117			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.60000		107.61377		8.60000	107.58888			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.16000		104.28132		10.16000	104.25323			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.54000		92.66977		10.54000	92.64376			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.21000		93.86558		11.21000	93.83762			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.21000		91.68159		11.21000	91.65412			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.31237			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.34005			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.25177			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.05498			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.48000		100.38543		11.48000	101.05751			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.48075		100.00000	11.45293			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.09395			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.59500		95.67781		8.59500	95.65593			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.11047			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.00989			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.10763				0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.53129				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.63775				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.27208				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.38880				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.88800				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.93105				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.48000	120.25807	7.48000	120.23381				0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.81500	105.09135	8.81500	105.06631				11,038,143,000.00	1,252,200	3,410,952,200.00
DV23	On 27/02/2023	Spot Bond	9.29000	106.06115	9.29000	106.03456				11,917,212,000.00	1,282,800	4,380,782,800.00
DV24	On 18/02/2024	Spot Bond	9.40000	103.86356	9.40000	103.83720				0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.90500	103.61591	9.90500	103.58824				0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.92184				0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.95833				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.33322				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.85664				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.44500	127.60538	8.44500	127.57624				0.00	0	1,804,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.42795				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	104.38234	0.10000	133.06378				0.00	0	2,000,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 02/05/2028	Spot Bond	1.96000	119.70539		1.96000	119.65544			3,136,000,000,000.00	1,600,000,000	3,100,000,000.00
EL29	On 19/11/2029	Spot Bond	1.97000	108.48212		1.97000	108.43674			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.10000	106.80240		2.10000	106.75735			0.00	0	200,000,000.00
EMM01	On 28/07/2020	Spot Bond	10.06000	105.10004		10.06000	105.07155			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.91000	105.56288		9.91000	105.53514			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.26000	98.75946		10.26000	98.73261			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.59500	89.35648		10.59500	97.86877			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.75500	99.91576		10.75500	100.10135			0.00	0	5,066,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.45632			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.93818			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.96652			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.30286			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.29552			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	91.02244		100.00000	90.79602			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	74.18699		100.00000	74.03651			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	71.61307		100.00000	71.47744			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	130.94127		3.00000	130.88281			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.66000	105.74755		11.66000	105.71445			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.58329			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.23134			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.97206			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.32000	83.53631		10.32000	95.33304			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.65235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.37477			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.72647			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.58974			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.55804			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.75799			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.71531			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.47401			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.51616			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.44264			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.50559			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.43005			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.48251			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.05000		102.26904		7.05000	102.24968			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.12500		104.13936		8.12500	104.11671			10,408,937,500.00	1,281,100	11,636,281,100.00
ES23	On 25/01/2023	Spot Bond	8.82500		109.80822		8.82500	109.78203			2,219,909,335,000.00	251,547,800	4,853,778,900.00
ES26	On 02/04/2026	Spot Bond	9.07000		91.94308		9.07000	91.92080			21,433,317,000.00	2,363,100	7,569,763,100.00
ES33	On 15/09/2033	Spot Bond	9.69000		82.06005		9.73000	81.74464			32,845,224,000.00	3,389,600	47,518,189,600.00
ES42	On 25/04/2042	Spot Bond	9.91500		86.93112		9.91500	86.90815			0.00	0	11,800,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.40398			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.35990			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.79890			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.17824			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.46107			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.01110			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.34821		100.00000	10.32315			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.07061		100.00000	10.04621			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.95585			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.99544			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.07451			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.15349			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.90000	101.95585		6.90000	101.93705			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.80000	98.41217		9.80000	98.38631			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.98554			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.98547			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.21242			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	103.27097			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.60000	105.85305		11.60000	105.82027			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.54975			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.15500	126.83805		2.15500	127.51255			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.15500	131.09988		2.15500	271.04138			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.26000	101.29074		2.26000	107.52223			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.51000	101.30515		2.51000	152.60929			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.32500	119.04041		2.32500	208.39477			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.91000	108.95079		7.91000	108.92782			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.93200	60.56303		7.93200	59.87080			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47900	38.71101		9.47900	37.79338			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000	37.45419		9.71000	36.50481			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	104.21680			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.17994			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.11898			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.11898			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.68997			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.08278			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.15732			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.35752			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.99535			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.09755			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.60030			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.33152		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.33152		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.33761			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.08133			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.02828			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.17372			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.06283			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.26635		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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.13309			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.40700			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.36411			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	15.23363		100.09221	15.19670			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.96034			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.69860			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.15206			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.29396			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.94748			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.93646			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.07254			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.08503			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.98658			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.00729			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.33346			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.99031			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.97218			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.98877			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.92029		13.22500	54.90087			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.92944			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.93068			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.39373			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.97518			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.50500	92.49787		3.50500	95.56109			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.01965			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.01965			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.56704			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.77124			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.03455			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.02724			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.95787			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.93439			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.97459			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.10228			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.69750			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.97487			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.14234			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.27208			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.99741			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.27085			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.92325			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.59627			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.00729			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.00729			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.97757			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.64845			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.68602			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.50620			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.50620			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.62508			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.48904			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.48693			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.47269			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.47404			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.38414			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.34778			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.38414			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.34632			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		100.00000	8.67003		100.00000	7.49654			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		100.00000	15.48913		100.00000	100.00000			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.29984			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.07622			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.07003			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.23658			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.91434			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.03607			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.39500	118.28733		3.39500	117.08605			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.08996			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.10117			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.37500	108.78121		3.37500	117.24629			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.85500	99.30855		1.85500	123.02020			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.39500	105.97407		3.39500	117.08605			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.83500	102.10846		2.83500	121.50135			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.90500	103.03096		2.90500	126.79371			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.05273			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.61931			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.49281			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.51932			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.94539			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.08253			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	104.06242			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.26668			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.21944			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.03569			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.38671			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.03445			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.29865			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	96.87358			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	96.64107			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.94222			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.32960	100.00000	9.30700				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	15.75188	100.00000	15.71372				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.97500	143.30833	4.97500	143.23700				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.73066				0.00	17,600,000,000	4,400,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.04862				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	102.22508				0.00	0	3,540,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.34101				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	103.55282				0.00	15,960,000,000	3,990,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.38370				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.83411				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000	100.00000	0.00000	94.14704				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.56000	95.76383	2.56000	125.88043				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.24854				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	100.36666	10.38000	100.33840				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS104	On 23/01/2024	Spot Bond	10.38000		100.36666		10.38000	100.33840			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.82183			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.09887			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.11646			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.70000		93.68689		2.70000	101.69067			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.63500		197.46520		2.63500	199.26827			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.67000		102.23776		2.67000	102.23863			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.51577			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.66500		197.94458		2.66500	198.41151			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.15082			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.66500		126.11152		2.66500	260.72465			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.16500		130.99978		2.16500	270.83438			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.88500		124.03118		2.88500	256.42220			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.52500		102.29200		2.52500	124.29434			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.02781			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.05500		128.57584		2.05500	124.59200			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.28050			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.57301			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	99.99974			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.54000		101.44368		2.54000	101.39966			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		16.38958		104.97509	16.34812			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		20.66220		101.07593	20.61166			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		12.56126		100.44759	12.53070			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.92409			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	19.01178		100.76967	18.96541			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	2.15500	110.94818		2.15500	110.90128			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	2.22000	98.43193		2.22000	107.93358			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.41292			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.25000	98.15051		2.25000	107.62491			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.49302			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.36500	129.01731		2.36500	337.95235			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.64704			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.93876			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.94261			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.94537			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.37039			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.24598			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.94617			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.53840			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.20000	102.20149		6.20000	102.18448			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.87000	102.78242		6.87000	102.76356			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.90000	101.32620		7.90000	101.30486			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.35000	101.61509		8.35000	101.59250			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.53000	107.09617		8.53000	107.07173			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.00500	104.25014		9.00500	104.22477			0.00	0	810,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX20	On 01/10/2020	Spot Bond	9.22000	98.58588		9.22000	98.56161			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.78000	89.57620		9.78000	89.55296			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.83000	110.29471		9.83000	110.26563			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.13000	96.21010		10.13000	96.34057			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.44500	94.50175		10.44500	94.47517			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.55500	77.26771		10.55500	77.24600			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.80808			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.83935			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.85184			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.88302			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.93293			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.97035			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.13232			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.22438			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.29111			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.35164			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.36582			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.40620			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.46680			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.51729			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.73940			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.78293			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.51133			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.67000	100.17209		9.67000	100.14624			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT28	On 05/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.41199			0.00	0	0.00
GPT29	On 04/08/2014	Spot Bond		100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.29499			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	98.63149			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	100.00000		0.00000	100.18553			0.00	2,131,378,376	1,065,689,188.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.18952			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.19721			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.20675			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.21998			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.11691			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.62458			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.39136			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.36582			0.00	0	700,000,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.72450			0.00	0	10,000,000,000.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.08746			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	101.51633			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.67292			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIS02		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.22622			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.88538			0.00	0	0.00
HCH01		On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.24332			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.76076			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.04760			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.05544			0.00	0	0.00
HILB04		On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.05613			0.00	0	0.00
HILC11		On 07/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.47894			0.00	0	0.00
HILC12		On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.16425			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	100.00000		0.00000	100.26538			0.00	0	0.00
HMS1B9		On 19/07/2015	Spot Bond	8.27442	100.93286		8.27442	98.08369			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	100.00000		0.00000	100.27768			0.00	0	0.00
HMS1C5		On 19/07/2015	Spot Bond	8.62697	100.94473		8.62697	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	100.00000		0.00000	100.29349			0.00	0	0.00
HMS1D5		On 19/07/2015	Spot Bond	9.07701	100.96368		9.07701	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.31280			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		100.00000		0.00000	100.37541			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.44268			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.45872			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.62113			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000	97.19580			9.89000	102.07454			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.55500	108.21810			8.55500	108.19306			0.00	0	5,970,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.95500	133.12131			1.95500	275.22208			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.96500	135.90738			1.96500	275.01121			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.74000	98.10338			9.74000	98.07761		14,610,000,000,000.00	1,500,000,000	9,480,000,000.00	
HWAY35	On 31/07/2035	Spot Bond	9.63000	98.98974			9.63000	98.96403			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	56.55332			100.00000	56.41632			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	14.68198			100.00000	14.64641			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	86.28884			100.00000	86.08769			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	39.31520			100.00000	39.21892			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	20.06834			100.00000	20.01919			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	10.36706			100.00000	10.34110			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	59.85180			100.00000	59.70358			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.61000	114.58735			1.61000	114.54055		4,991,000,000,000.00	3,100,000,000	02,841,597,200.00	
I2038	On 31/01/2038	Spot Bond	1.94000	116.90236			1.94000	116.85355			0.00	0	64,901,182,700.00
I2046	On 31/03/2046	Spot Bond	2.05000	114.61190			2.05000	114.56377		1,066,000,000,000.00	520,000,000	44,801,104,400.00	
I2050	On 31/12/2050	Spot Bond	2.01000	124.55169			2.01000	124.49945			0.00	0	31,184,056,300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBC01		On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	93.45000			0.00	0	0.00
IBL11		On 12/03/2015	Spot Bond	7.80000	103.58609		7.80000	103.56455			0.00	0	0.00
IBL13		On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.84614			0.00	0	0.00
IBL14		On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.07343			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	8.30000	103.36941		8.30000	103.34656			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	8.57000	105.97365		8.57000	105.94949			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.41341			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	4.82500	115.19908		4.82500	115.14210			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	8.12000	102.04647		8.12000	102.02403			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00002			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.99997			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	1.67500	101.60823		1.67500	125.25084			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.12500	105.15755		2.12500	127.77763			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.07263			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.93724			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	8.69000	101.04425		8.69000	101.02076			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.40607			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.64179			0.00	1,000,000,000	500,000,000.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.82041			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	9.23000	98.42399		9.23000	98.39960			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	9.65500	91.85524		9.65500	91.83132			0.00	0	0.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.22167			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	8.77000	96.00760		8.77000	95.98509			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL50	On 02/08/2020	Spot Bond	9.70500	99.55121		9.70500	99.50088			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.08531			0.00	0	40,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.08803			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	8.06000	100.25612		8.06000	100.23423			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	9.01000	98.99301		9.01000	98.96891			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.09794			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.86108			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.34000	102.34603		8.34000	102.32294			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.97000	102.87702		8.97000	102.85209			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	10.04000	103.49915		10.04000	103.47114			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.65056			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.20291			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00394		100.00000	0.00393			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.23833			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.24892			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.31000	95.68046		9.31000	95.65667			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.22965		5.00000	100.21613			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.22965		5.00000	100.21613			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.30446		5.00000	101.29064			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.22965		5.00000	100.21613			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.57203		4.00000	100.56121			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.55710			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.49540			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.87394			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IF422U	On 27/05/2014	Spot Bond	100.00000		95.93661	100.00000	95.68871				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		106.84672	9.20000	106.82047				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.75506				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.75506				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.72654				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.29354	100.00000	8.27345				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.21918				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.46772				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.80000		100.51178	9.80000	100.48565				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.20989				0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000		100.00000	0.00000	102.69781				0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.94050				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	99.28346				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		6.70179	100.00000	6.68501				0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000		90.79602	100.00000	90.57072				0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000		90.33970	100.00000	90.12306				0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000		84.88372	100.00000	84.68677				0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000		94.23478	100.00000	93.99560				0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000		96.77419	100.00000	96.00000				0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000		83.88951	100.00000	83.33395				0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000		98.36065	100.00000	97.56097				0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000		94.40512	100.00000	93.67892				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN430U	On 22/07/2014	Spot Bond	100.00000		89.55331	100.00000	88.89964				0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000		85.16958	100.00000	84.57813				0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	5.90000		97.13453	5.90000	99.88698				0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	5.90000		99.90311	5.90000	99.77421				0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	5.90000		99.77421	5.90000	99.66170				0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	5.95000		99.65884	5.95000	99.54564				0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	5.95000		99.43269	5.95000	99.32000				0.00	0	0.00
INA426	On 24/06/2014	Spot Bond	5.95000		99.20756	5.95000	99.09538				0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	6.05000		99.08032	6.05000	98.96655				0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	6.05000		98.96655	6.05000	98.85303				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	6.05000		98.73978	6.05000	98.62679				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.85416				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.35280		102.24977	11.35280	101.84852				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.35280		100.56220	11.35280	100.70689				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.95358				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.56368				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.93460				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.57841	6.50000	100.56083				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.05049				0.00	2,500,000,000	2,682,800,000.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.66014				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	97.38497				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.99372				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.37724				0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	99.94763				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.91814			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.56680			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.59932			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	102.53233			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.77211			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.76591			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.91426			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.32551			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.87885			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.29912			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.28355			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.09244			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.79541			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.35058			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.90189			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.10078			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond		0.00000	100.00000		0.00000	99.93740			0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond		100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond		100.00000	84.88372		100.00000	84.68677			0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond		100.00000	86.08491		100.00000	85.88235			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.40856			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.41701			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.42269			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.81000	100.51725		8.81000	100.49357			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.32986			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.12490			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.17000	102.76353		9.17000	102.73849		3,668,000,000,000.00	400,000,000	210,000,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.55049			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.51102			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.66042			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.97107			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.98000	105.53426		8.98000	105.50880			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.93040			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.38659			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.21500	97.55592		3.21500	118.53732			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.69000	99.36647		3.69000	133.28943			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.73749			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.53913			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.31973			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.21420			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.86840			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.61000	93.93749		3.61000	94.62310			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.61000	93.85918		3.61000	100.28371			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.30410			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.79375			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.94050			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV08	On 30/04/2018	Spot Bond		12.30000	104.63263		12.30000	104.59870			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.12280			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.69000	133.47923		3.69000	133.28943			0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond		100.00000	95.44209		100.00000	95.19674			0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond		100.00000	96.64286		100.00000	95.88189			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond		100.00000	82.78896		100.00000	82.24786			0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond		100.00000	96.77419		100.00000	96.00000			0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond		100.00000	92.97138		100.00000	92.26705			0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond		100.00000	88.25544		100.00000	87.62051			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.18274			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.32113			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.31671			0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond		5.90000	99.96768		5.90000	99.85473			0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond		5.90000	99.85473		5.90000	99.74204			0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond		5.95000	99.62647		5.95000	99.51334			0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond		5.95000	99.40047		5.95000	99.28785			0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond		6.05000	99.04778		6.05000	98.93409			0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond		6.05000	98.93409		6.05000	98.82065			0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond		6.05000	98.82065		6.05000	98.70747			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	99.85786			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.02641			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.50336			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.58109			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.93502			0.00	0	40,000,000.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.34568			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.47308			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.28428			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.41711			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.41994			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.42563			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.40006			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.26363			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.02538			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.94068			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.47447			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.21536			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.20237			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.65100			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.45402			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.21328			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.10645			0.00	200,000,000	100,000,000.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	66.70987		100.00000	66.54282			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.09727			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	56.18563		100.00000	56.04803			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.75972			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG03U	On 21/02/2016	Spot Bond	100.00000		25.24683	100.00000	25.18360				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.42251				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		62.72909	100.00000	62.57201				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		64.13983	100.00000	63.97922				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		55.17682	100.00000	55.04169				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		64.30909	100.00000	64.18708				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		54.72222	100.00000	54.58965				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		61.57718	100.00000	61.42801				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		76.24309	100.00000	76.03306				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.45050				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.07017				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.86000		136.31468	8.86000	136.28257				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.20038				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.90735				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	101.30048				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.20109				0.00	3,700,000,000	1,850,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.09373				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.27000		97.28559	9.27000	97.26124				0.00	0	30,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.42000		69.77489	9.42000	94.94072				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.80500		99.07583	9.80500	99.04964				0.00	0	10,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.55059				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.80000		104.06582	10.80000	104.03575				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.69394				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.47646			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.57719			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.69802			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.42620			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.84216			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.98377			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.49024			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	100.00000		0.00000	98.64966			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	97.27388			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	98.69593			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	65.97540		100.00000	65.85022			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	62.72909		100.00000	62.57201			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.12266			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	58.50666		100.00000	58.36492			0.00	0	0.00
MAQ19U	On 08/05/2014	Spot Bond	100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
MAQ20U	On 19/05/2014	Spot Bond	100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	83.91608		100.00000	83.33333			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	100.00000	10.63146		100.00000	10.61390			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.26279			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.66561			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.35765			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.99230			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.69224			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.01080			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.94592			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.32231			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.88820			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.87891			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.34001			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.35731			0.00	0	70,000,000.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	89.03226		100.00000	88.74598			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	65.35422		100.00000	65.19057			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	23.39007		100.00000	23.33341			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	57.10467		100.00000	56.96633			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		9.15000	100.03457		9.15000	100.01012			0.00	0	140,000,000.00
MBSA02	On 15/04/2019	Spot Bond		9.04000	99.97230		9.04000	99.94816			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.12670			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.04755			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.38861			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.50321			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.50683			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.52492			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.13526			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	102.24658			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.50500	100.89716		8.50500	100.87421			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		9.22000	103.54539		9.22000	103.51961			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB5	On 05/01/2022	Spot Bond	9.98500		103.45053		9.98500	103.42270			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.85500		105.00220		6.85500	104.98276			20,565,000,000,000.00	3,000,000,000	1,500,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.84557			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.87679			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.00500		102.27386		10.00500	102.28241			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.81500		102.05166		7.81500	102.03040			0.00	0	4,760,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.32119			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.43000		102.09241		9.43000	102.06657			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.96254			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.86000		102.75907		9.86000	102.32210			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		9.86352		100.00000	9.83963			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.26719			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.13000		101.95549		9.13000	101.93049			0.00	0	90,000,000.00
MTN02	On 13/07/2014	Spot Bond	6.34000		103.86816		6.34000	103.85033			0.00	0	20,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.90000		104.52543		7.90000	104.50306			0.00	0	90,000,000.00
MTN04	On 13/07/2017	Spot Bond	9.07000		106.01432		9.07000	105.98834			0.00	0	10,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		5.85293		100.89771	5.83815			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		5.93202		100.61875	5.91709			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	99.84021			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	99.83751			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	99.83504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.83366			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.81932			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.80238			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.46286	100.00000	0.46170				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.46286	100.00000	0.46170				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.39000	97.29139		9.39000	97.26673			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.75000	100.22753		7.75000	100.20648			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.52500	101.00457		9.52500	100.97861			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.32720			0.00	0	1,490,000,000.00
NBK12A		On 19/03/2021	Spot Bond	9.31000	101.55245		9.31000	101.52735			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.43268			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.74000	101.18440		9.74000	101.15825			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.77485			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.53516			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.46883			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.18025			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.33425			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.83338			0.00	0	1,500,000,000.00
NBK2A		On 15/09/2015	Spot Bond	7.50000	105.34247		7.50000	105.32140			0.00	0	670,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.80207			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	9.05000	111.51037		9.05000	111.48355			0.00	0	10,000,000.00
NBK4		On 28/10/2024	Spot Bond	11.03500	33.38914		11.03500	33.37956			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.90000	102.04641		7.90000	102.02481			0.00	0	950,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.26887		0.00		0	0.00	
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.28275		0.00		0	0.00	
NBK9A	On 23/03/2016	Spot Bond	8.25000	102.99948	8.25000	102.97685		0.00		0	0.00	
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.80007		0.00		0	100,000,000.00	
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	100.00000	0.00000	101.44967		0.00		0	0.00	
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.76445		0.00		0	0.00	
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.59055		0.00		0	0.00	
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.42272		0.00		0	0.00	
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.29471		0.00		0	0.00	
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	89.33768		0.00		0	0.00	
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.22593		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	100.00000	0.00000	100.20310		0.00		0	0.00	
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.22056		0.00		0	0.00	
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.02778		0.00		0	0.00	
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.45956		0.00		0	0.00	
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	85.55439		0.00		0	0.00	
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.96371		0.00		0	0.00	
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.79941		0.00		0	0.00	
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.91733		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.86740			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.53127			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.83679			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.82543			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.82481			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.08811			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.95787			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		10.20500	105.45562		10.20500	103.95710			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.95169			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		10.24000	104.15718		10.24000	102.72243			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.95787			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.85641			0.00	400,000,000	200,000,000.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.16144			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.75000	103.66538		8.75000	103.64126			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.22923			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.47323			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		10.43000	102.63404		10.43000	100.98240			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	100.59672			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.47231			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.52000	115.48895		12.52000	115.45021			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	111.85307			0.00	245,600,000	122,800,000.00
NET48	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.30213			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.55791			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NILB10	On 08/12/2016	Spot Bond	2.17500	164.03919		2.17500	163.96972			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.05500	103.98858		9.05500	103.96314			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.97372			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.94429			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.68500	105.53666		9.68500	105.50829			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.32978			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.30770			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.52545			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	101.25334			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.30116			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.88500	105.55858		9.88500	106.27537			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.34902			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.30122			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.32984			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.08500	105.58065		10.08500	105.55112			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.42549			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.36814			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.34895			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.71175			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.59531			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.38718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA014	On 30/04/2014	Spot Bond	7.28000	103.70061		7.28000	103.70061			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.91000	117.58244		8.91000	117.55428			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.26000	117.50365		9.26000	117.47475			0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.07000	170.26298		2.07000	170.19135			4,140,000,000,000.00	2,000,000,000	9,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.58000	126.00731		9.58000	125.97493			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.02426			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.09077			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.80483			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.84118			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.26982			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.31550			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.51100			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.91099			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.27094		100.00000	18.22519			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	38.44862		100.00000	38.35446			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.03000	102.82134		7.03000	102.80193			18,278,000,000,000.00	2,600,000,000	1,345,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	13.61853		100.00000	13.58553			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.98000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	59.61514		100.00000	59.46913			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.83996			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.21632			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.17521			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.10164			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PNP15	On 12/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.31312			0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.18501			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.26767			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.05170			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.00574			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.87660			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.86206			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.95466			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.90964			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.87924			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.00523			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.94925			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.91096			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.06110			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.99544			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.94793			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.01712			0.00	2,080,000,000	1,040,000,000.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.02037			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.02184			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.02509			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.03906			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.04231			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.10096			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.80000	104.18784		6.80000	104.16889			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R009P	On 15/09/2014	Spot Bond	6.71000	97.63086	6.71000	97.61334					0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.28000	38.93525	8.28000	38.92658					0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.77000	110.48280	6.80000	110.42202				2,604,656,398,851,000.00	84,735,066,300	34,985,844,100.00	
R158	On 15/09/2015	Spot Bond	6.80000	110.44209	6.80000	110.42202					0.00	0	266,666,700.00
R158P	On 15/09/2015	Spot Bond	6.70000	91.43507	6.70000	91.41870					0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.80000	116.26174	6.80000	116.24061					0.00	0	266,666,700.00
R159P	On 15/09/2016	Spot Bond	6.63000	85.74046	6.63000	85.72526					0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.43000	119.80095	8.46000	119.51853				9,844,094,419,161,000.00	67,745,482,700	34,068,387,500.00	
R187P	On 21/12/2026	Spot Bond	8.20000	36.25110	8.20000	36.24309					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.12000	33.80402	8.12000	33.79663					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.66500	281.80915	1.66500	281.69371				6,801,525,000,000.00	4,085,000,000	25,868,614,200.00	
R201	On 21/12/2014	Spot Bond	6.30500	104.73527	6.34000	104.69580				49,179,000,000,000.00	7,800,000,000	76,240,000,000.00	
R202	On 07/12/2033	Spot Bond	1.83500	224.20310	1.83500	224.11021				27,333,040,099,500.00	14,895,389,700	48,921,997,400.00	
R2023	On 28/02/2023	Spot Bond	8.31000	97.94078	8.34000	97.73841				3,510,205,399,266,000.00	22,407,388,600	17,115,100,000.00	
R203	On 15/09/2017	Spot Bond	7.53500	103.23767	7.57000	103.11336				2,428,828,667,485,000.00	22,339,571,000	57,291,158,700.00	
R2030	On 31/01/2030	Spot Bond	8.96000	94.06036	8.96000	94.03759				263,979,520,000,000.00	29,462,000,000	12,726,000,000.00	
R2037	On 31/01/2037	Spot Bond	9.13500	96.16771	9.13500	96.14398				1,446,457,287,775,500.00	58,342,341,300	93,570,441,300.00	
R204	On 21/12/2018	Spot Bond	7.76500	103.87350	7.80000	103.71713				1,690,201,532,901,500.00	17,669,225,100	29,793,800,000.00	
R2048	On 28/02/2048	Spot Bond	9.20500	96.86299	9.20500	96.83931				1,301,252,539,086,500.00	41,363,665,300	60,041,165,300.00	
R207	On 15/01/2020	Spot Bond	7.97500	98.93967	8.00500	98.78585				1,931,242,162,135,000.00	42,162,026,600	51,560,326,600.00	
R208	On 31/03/2021	Spot Bond	8.13000	93.47243	8.16000	93.30306				1,621,158,024,843,000.00	99,404,431,100	30,554,809,700.00	
R209	On 31/03/2036	Spot Bond	9.02000	74.34168	9.06000	74.02461				1,027,885,519,320,000.00	13,956,266,000	11,814,900,000.00	
R210	On 31/03/2028	Spot Bond	1.79000	166.21635	1.79000	166.14773				393,800,000,000.00	220,000,000	32,087,300,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 31/01/2017	Spot Bond		0.97500	127.75367		0.97500	127.70372			487,500,000,000.00	500,000,000	45,925,854,900.00
R212	On 31/01/2022	Spot Bond		1.55500	133.11696		1.55500	133.06279			0.00	0	60,056,077,900.00
R213	On 28/02/2031	Spot Bond		8.92500	84.65493		8.95500	84.40830			1,925,758,272,375,000.00	15,771,235,000	42,382,057,500.00
R214	On 28/02/2041	Spot Bond		9.13000	74.98887		9.13000	74.97068			812,879,433,047,000.00	89,033,891,900	33,449,791,900.00
R226C	On 15/09/2014	Spot Bond		6.31000	97.76894		6.31000	97.75242			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.86000	94.37266		6.86000	94.35536			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.70000	91.43507		6.70000	91.41870			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.62000	88.59869		6.62000	88.58301			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.63000	85.74046		6.63000	85.72526			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		6.39500	99.20050		6.39500	99.18326			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		6.34500	96.16295		6.34500	96.14645			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.77000	92.77497		6.77000	92.75800			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.64000	89.92113		6.64000	89.90499			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.62000	87.06751		6.62000	87.05193			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.68000	84.14947		6.68000	84.13428			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.54500	79.33075		7.54500	79.31461			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.59500	76.31336		7.59500	76.29773			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.80500	72.91046		7.80500	72.89513			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.78500	70.23452		7.78500	70.21978			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.76500	67.66982		7.76500	67.65566			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.75500	65.17602		7.75500	65.16240			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.96500	61.97125		7.96500	61.95796			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.94500	59.67378		7.94500	59.66101			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		8.08000	56.86537		8.08000	56.85299			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R340C	On 21/12/2021	Spot Bond		8.05000	54.77755		8.05000	54.76568			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		8.02000	52.78163		8.02000	52.77023			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.99000	50.87312		7.99000	50.86217			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.95000	49.09085		7.95000	49.08034			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.91000	47.38928		7.91000	47.37918			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.40000	43.46399		8.40000	43.45417			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.36000	41.88260		8.36000	41.87318			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.32000	40.37428		8.32000	40.36524			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.28000	38.93525		8.28000	38.92658			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.24000	37.56198		8.24000	37.55365			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.20000	36.25110		8.20000	36.24309			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.16000	34.99944		8.16000	34.99175			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.12000	33.80402		8.12000	33.79663			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.51257			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.58165			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.53330			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.43731			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	15.30111		100.00000	15.26404			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	5.66173		100.00000	5.64786			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	19.21729		100.00000	19.17073			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.15834			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.67921			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.10242			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.59560			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.29425			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.42619			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.73134			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.26297			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.44677			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.40727			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	99.99974			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.10761			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.58338			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.25991			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	102.75341			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.28613			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	101.20043			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.22564			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	100.00000		0.00000	102.46338			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.05053			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.16014			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.14390			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.14390			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.13678			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.26805			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.56367			0.00	0	0.00

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		105.34633		12.35000	105.31147			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.30574			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		12.38712		100.00000	12.35611			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.22169			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.67531			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.44857			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.28619			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.63789			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.65388		100.00000	2.64738			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		14.41097		100.00000	14.37568			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		21.27895		100.00000	21.22740			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.16219		100.00000	12.11777			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		21.28179		100.00000	21.22850			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	107.12589			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	100.20510			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.46000		102.95758		9.46000	102.93158			0.00	0	580,000,000.00
RW23	On 10/12/2023	Spot Bond	9.59000		93.38471		9.59000	103.30195			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.10500		87.32510		10.10500	105.14605			0.00	0	0.00
SA063U	On 23/05/2014	Spot Bond	100.00000		95.54974		100.00000	95.30026			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	96.10862			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.05000		111.13447		8.05000	111.11024			0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.50886			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.62000		104.24456		9.62000	104.21765			0.00	0	1,350,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	100.25524			0.00	1,500,000,000	1,500,000,000.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.04797			0.00	0	3,400,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	100.10218			0.00	500,000,000	1,650,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.24404			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.23986			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.90000	106.03833		7.90000	106.01564			0.00	0	1,050,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.40000	97.36210		9.40000	97.33766		5,640,000,000,000.00		600,000,000	680,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.26000	108.48655		8.26000	108.46269			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.12000	108.67190		8.12000	108.64840			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.05000	108.76475		8.05000	108.74142			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.97000	99.09860		8.97000	99.07497			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.19500	108.57255		8.19500	108.54885			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.16000	108.61890		8.16000	108.59529			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.94802			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.84123			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.02200			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.65442			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.62000	101.87670		8.62000	101.85334			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.43035			0.00	8,000,000,000	2,000,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.82834			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.93606			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.31000	108.18646		9.31000	108.15940			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.11000	99.34435		10.11000	99.31729			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	99.79063			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.89596			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.62421			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	104.10162			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.90000		103.86533		8.90000	103.84035			0.00	0	1,350,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		10.20083		100.00000	10.17800			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.88000		103.61543		9.88000	103.58783			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.21712			0.00	280,000,000	140,000,000.00
SBS3	On 25/05/2026	Spot Bond	9.16000		96.74154		9.16000	96.71762			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.86000		97.47027		9.86000	97.44436			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.98000		110.46450		7.98000	110.44064			2,394,000,000,000.00	300,000,000	150,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.19500		130.70007		2.19500	270.21452			7,726,400,000,000.00	3,520,000,000	1,760,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.62000		103.00195		1.62000	125.43208			0.00	0	500,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	104.81000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		9.74462		100.00000	9.72102			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		158.06874		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.24500		110.15033		2.24500	123.39117			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.57841		6.50000	100.56083			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.05138			0.00	0	0.00



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	100.00000		0.00000	100.70769			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.35182			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.60000	100.79209		9.60000	100.76614			0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.08775			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.50104			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.82797			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.75449			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.10408			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	10.39308		100.00000	10.36706			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.08221			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.10000	105.25394		8.10000	105.23085			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.40000	97.62664		9.40000	99.45249			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.92000	99.23929		8.92000	99.21576			0.00	0	1,890,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.42069			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.41680			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.75508			0.00	0	300,000,000.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.42683			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.09670			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.67000	105.23512		8.67000	105.21059			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.47832			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.86939			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.37810			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.71000	93.10882		9.71000	93.08470			0.00	0	2,950,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.32044			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.85853			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.20985			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.76800		85.75219		9.76800	85.72985			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.83000		85.47590		9.83000	85.45349			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.58500		103.95359		7.58500	103.93233			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.26500		93.44152		9.26500	93.41815			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.99996			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.75000		99.71952		8.75000	99.69632			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.36000		106.24430		2.36000	106.50155			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.75000		100.16881		8.75000	100.14524			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.10111			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.77303			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.88000		108.31737		9.88000	108.28867			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.16750			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.53315			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.94797			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.18500		75.86544		10.18500	75.84496			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.33960			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.26825			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
SY1047	On 30/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1050	On 13/05/2014	Spot Bond		0.00000	100.00000		0.00000	99.87220			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond		0.00000	100.00000		0.00000	99.85622			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond		0.00000	100.00000		0.00000	99.82412			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond		0.00000	100.00000		0.00000	99.82436			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond		0.00000	100.00000		0.00000	99.76005			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	99.72765			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond		0.00000	100.00000		0.00000	99.64431			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.42029			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.30042			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.28339			0.00	0	0.00
SY1069	On 05/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1071	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	99.95303			0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond		100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
SY1073	On 12/05/2014	Spot Bond		0.00000	100.00000		0.00000	99.88700			0.00	0	0.00
SY1074	On 21/05/2014	Spot Bond		0.00000	100.00000		0.00000	99.74187			0.00	0	0.00
SY1075	On 23/05/2014	Spot Bond		0.00000	100.00000		0.00000	99.70678			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond		0.00000	100.00000		0.00000	98.73713			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond		100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
SY1080	On 30/05/2014	Spot Bond		100.00000	93.83033		100.00000	93.58974		5,450,000,000,000,000.00	54,500,000,000	79,200,000,000.00	
SY1081	On 29/05/2014	Spot Bond		100.00000	94.07216		100.00000	93.83033			0.00	0	0.00
SY1082	On 05/06/2014	Spot Bond		100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
SY1083	On 05/08/2014	Spot Bond		100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		7.26000	108.07755		7.26000	108.05649			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		9.06000	100.44845		9.06000	100.42413			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
T018	On 15/07/2014	Spot Bond	100.00000		88.41811	100.00000	88.21531				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		83.16560	100.00000	82.97871				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		30.81409	100.00000	30.73694				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.23844				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.05057				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.26848				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.17431				0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000		100.00000	0.00000	98.82461				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.20783				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.81439				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.85812				0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000		100.00000	0.00000	99.29973				0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000	0.00000	97.00155				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.01400				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.05000		103.63660	8.05000	103.61401				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.25016				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.25707				0.00	0	200,000,000.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.31791	7.83000	102.29620				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.24635				0.00	392,281,200	196,140,600.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.25499				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.94198				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.24635				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.25499				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A9	On 18/07/2017	Spot Bond	7.16000	79.83320		7.16000	102.10112			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.27193			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.27055			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.30363			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.29916			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.43336			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.41810			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.24600			0.00	160,000,000	80,000,000.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.25707			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	102.58206		8.73000	102.43688			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.24496			0.00	130,000,000	265,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.25499			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.27000	89.81356		9.27000	98.62092			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.38593			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.40551			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.27262			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.26882			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.42561			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.30294			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.30157			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.46128			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.40960			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.41097			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.64653			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.26135			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.03266		101.06155	6.01774			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.24496			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	108.93204			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.27607			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.28987			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.43471			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.67380			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.25606			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.25959			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.25606			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.25959			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.26135			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.25395			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.25959			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.27895			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.27895			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.27895			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.30707			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.31410			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.30532			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.44541			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.45414			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.45065			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.55000	103.31210		8.55000	103.28847			0.00	0	970,000,000.00
TL20	On 22/02/2020	Spot Bond	10.20500	83.40083		10.20500	83.34834			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.41000	106.93203		8.41000	102.29216			0.00	0	4,093,500,000.00
TN20	On 17/09/2020	Spot Bond	9.36000	106.77791		9.36000	106.75137			8,891,064,000.00	949,900	20,806,900,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.69787		100.00000	0.69567			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.52000	107.88814		9.52000	107.86043			0.00	0	10,980,000,000.00
TN25	On 19/08/2025	Spot Bond	9.66000	100.88183		9.66000	100.85554			0.00	0	14,280,000,000.00
TN27	On 14/11/2027	Spot Bond	9.60500	98.97318		9.60500	94.50790			9,123,789,500.00	949,900	6,870,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.64077			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	102.41883			0.00	3,000,000,000	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.88503			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.81228			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.80723			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.80661			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.78123			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.72901			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.73071			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.52774			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.53912			0.00	0	0.00
TPDA04	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.33607			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.35918			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.16075		10.00000	100.13394			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.15674		9.75000	100.13060			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR32	On 31/12/2099	Spot Bond	100.00000		10.15612	100.00000	10.12994				0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000	0.00000	99.84965				0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000	0.00000	99.64875				0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	97.62522				0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000		100.00000	0.00000	96.92854				0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000		100.00000	0.00000	96.74466				0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000		100.00000	0.00000	99.42298				0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000		100.00000	0.00000	98.75932				0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000		100.00000	0.00000	95.67213				0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000		100.00000	0.00000	98.38873				0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000		100.00000	0.00000	94.71001				0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000		101.16657	0.00000	98.17182				0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000		100.00000	0.00000	94.39656				0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000		100.00000	0.00000	94.33259				0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000		100.00000	0.00000	97.67439				0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		100.00000	0.00000	94.17240				0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	93.94913				0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000		100.00000	0.00000	97.20994				0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	93.72868				0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.18823	100.00000	14.15270				0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.27043				0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.20123				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC047	On 21/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.39998			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.34636			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.33332			0.00	0	0.00
TWC050	On 26/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.32395			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.30186			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.19874			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.39611			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.37496			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.24411			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.33660			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.56000		107.48076		9.56000	107.45348			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.28644			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.66392			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.91000		102.24485		9.91000	102.21797			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.66243			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.65996			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.94518			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.94308			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.94308			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.72684			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.74750			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.16000		115.49858		7.16000	115.47615			0.00	0	9,800,000,000.00
WS05	On 01/08/2018	Spot Bond	1.45500		235.50499		1.45500	235.40979			0.00	0	337,600,000.00
WSP1	On 28/05/2015	Spot Bond	7.10000		105.85363		7.10000	105.83323			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	8.07500	106.40837		8.07500	106.38510			0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.35500	106.56140		8.35500	106.53731			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.63000	105.66100		8.63000	105.63634			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.70000	105.50104		8.70000	105.47622			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.75000	92.63787		6.75000	92.62088			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.37500	99.04852		6.37500	99.03139			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.68000	90.89084		6.68000	90.87452			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.35500	96.51919		6.35500	96.50251			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.75000	92.62088		6.75000	92.60390			50,625,000,000,000.00	7,500,000,000	15,000,000,000.00
Z083	On 30/09/2019	Spot Bond	7.74500	66.34552		7.74500	66.33183			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	36.41149		100.00000	36.34241			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	19.27306		100.00000	19.23649			0.00	0	0.00

**Total for j-Bonds :** **46,835,159,008,368,000.00** **7,435,256,576** **67 100 744 688.00**

**Grand Total:** **46,835,169,261,343,500.00** **7,435,413,836** **67 104 139 902.00**