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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 02/07/2014

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 02/07/2014	Any day expiry		10.75850	10.75850		10.68440	10.68440		11.35	0.00	0	0.00
\$ / R	On 07/07/2014	Any day expiry		10.75450	10.75450		10.68990	10.68990		9.79	0.00	0	0.00
\$ / R	On 07/07/2014	Any day expiry	10.60	Call	164.03150	0.16403	115.92450	0.11592	164.032	11.20	0.00	0	5,000.00
\$ / R	On 08/07/2014	Any day expiry		10.74910	10.74910		10.69120	10.69120		10.05	0.00	0	0.00
\$ / R	On 08/07/2014	Any day expiry	10.60	Call	163.50920	0.16351	121.56590	0.12157	163.509	11.48	0.00	0	10,000.00
\$ / R	On 08/07/2014	Any day expiry	10.80	Call	36.47170	0.03647	26.53480	0.02653	36.472	10.60	0.00	0	10,000.00
\$ / R	On 10/07/2014	Any day expiry		10.75270	10.75270		10.69380	10.69380		10.27	0.00	0	0.00
\$ / R	On 10/07/2014	Any day expiry	10.74	Call	72.29760	0.07230	51.35620	0.05136	72.298	10.36	0.00	0	250.00
\$ / R	On 14/07/2014	Any day expiry		10.75990	10.75990		10.70070	10.70070		9.91	0.00	0	0.00
\$ / R	On 14/07/2014	Any day expiry	10.50	Call	273.62770	0.27363	223.32280	0.22332	273.628	11.65	0.00	0	1,500.00
\$ / R	On 14/07/2014	Any day expiry	10.90	Call	32.55300	0.03255	24.80960	0.02481	32.553	10.83	0.00	0	1,000.00
\$ / R	On 15/07/2014	Any day expiry		10.76170	10.76170		10.70260	10.70260		9.97	0.00	0	0.00
\$ / R	On 15/07/2014	Any day expiry	10.59	Call	199.53960	0.19954	156.22110	0.15622	199.540	11.00	0.00	0	7,000.00
\$ / R	On 16/07/2014	Any day expiry		10.76350	10.76350		10.70100	10.70100		10.01	0.00	0	0.00
\$ / R	On 16/07/2014	Any day expiry	10.70	Call	121.91910	0.12192	0.00000	0.00000	121.919	10.31	3,185,000.00	35,000	35,000.00
\$ / R	On 28/07/2014	Any day expiry		10.78500	10.78500		10.72670	10.72670		9.97	0.00	0	348.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	19.04	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	99.16910	0.09917	80.96400	0.08096	99.169	10.07	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		10.78680	10.78680	10.72850	10.72850		10.00	0.00	0	7,308.00
\$ / R	10.80	Put	123.82050	0.12382		162.16320	0.16216		123.820	10.00	0.00	0	500.00
\$ / R	12.62	Call	0.16790	0.00017		0.17110	0.00017		0.168	18.71	0.00	0	500.00
\$ / R		On 08/08/2014	Any day expiry		10.80470	10.80470	10.74680	10.74680		10.07	0.00	0	0.00
\$ / R	10.74	Call	171.84230	0.17184		144.35100	0.14435		171.842	10.02	0.00	0	250.00
\$ / R		On 22/08/2014	Any day expiry		10.83020	10.83020	10.77190	10.77190		10.32	0.00	0	0.00
\$ / R	10.33	Put	17.50470	0.01750		24.98850	0.02499		17.505	9.73	0.00	0	19,547.00
\$ / R	12.07	Call	7.48260	0.00748		6.61990	0.00662		7.483	15.36	0.00	0	19,547.00
\$ / R		On 27/08/2014	Any day expiry		10.83930	10.83930	10.78090	10.78090		10.27	0.00	0	1,959.00
\$ / R	10.80	Put	153.82000	0.15382		185.88320	0.18588		153.820	10.22	0.00	0	500.00
\$ / R	12.83	Call	1.05450	0.00105		1.00510	0.00101		1.055	16.45	0.00	0	500.00
\$ / R		On 28/08/2014	Any day expiry		10.84110	10.84110	10.78270	10.78270		10.28	0.00	0	0.00
\$ / R	8.30	Put	0.03950	0.00004		0.04640	0.00005		0.040	19.22	0.00	0	5,000.00
\$ / R	10.96	Call	131.09540	0.13110		115.28430	0.11528		131.095	10.74	0.00	0	5,000.00
\$ / R		On 08/09/2014	Any day expiry		10.86110	10.86110	10.80270	10.80270		10.29	0.00	0	0.00
\$ / R	10.74	Call	255.92400	0.25592		225.68740	0.22569		255.924	10.18	0.00	0	250.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.87420	10.87420	10.81560	10.81560		10.36	171,725,366.40	15,792	694,999.00
\$ / R	8.80	Put	0.55840	0.00056		0.59110	0.00059		0.558	16.66	0.00	0	920.00
\$ / R	8.88	Put	0.66550	0.00067		0.70280	0.00070		0.665	16.29	0.00	0	26,804.00
\$ / R	8.90	Put	0.69560	0.00070		0.73410	0.00073		0.696	16.20	0.00	0	15,296.00
\$ / R	9.00	Put	0.86880	0.00087		0.91480	0.00091		0.869	15.73	0.00	0	35,000.00
\$ / R	9.78	Put	5.68020	0.00568		6.17240	0.00617		5.680	12.08	0.00	0	920.00
\$ / R	10.00	Put	10.64020	0.01064		12.17870	0.01218		10.640	11.15	0.00	0	72,800.00
\$ / R	10.10	Put	14.24800	0.01425		16.63960	0.01664		14.248	10.72	0.00	0	600.00
\$ / R	10.19	Put	18.59260	0.01859		22.06070	0.02206		18.593	10.33	0.00	0	6,220.00
\$ / R	10.20	Put	19.15460	0.01915		22.76380	0.02276		19.155	10.29	0.00	0	48,650.00
\$ / R	10.21	Put	19.73360	0.01973		23.48940	0.02349		19.734	10.25	0.00	0	15,296.00
\$ / R	10.23	Put	20.94740	0.02095		25.01190	0.02501		20.947	10.16	0.00	0	27,284.00
\$ / R	10.25	Put	22.23810	0.02224		26.63250	0.02663		22.238	10.08	0.00	0	10,900.00
\$ / R	10.30	Put	25.84430	0.02584		33.78550	0.03379		25.844	9.87	0.00	0	7,700.00
\$ / R	10.38	Put	37.46420	0.03746		48.15660	0.04816		37.464	9.94	0.00	0	250.00
\$ / R	10.40	Call	515.10670	0.51511		467.96070	0.46796		515.107	9.96	0.00	0	2,000.00
\$ / R	10.40	Put	40.90670	0.04091		52.36070	0.05236		40.907	9.96	0.00	0	900.00
\$ / R	10.48	Put	57.07960	0.05708		71.84780	0.07185		57.080	10.03	0.00	0	4,000.00
\$ / R	10.50	Call	435.96320	0.43596		393.02000	0.39302		435.963	10.05	0.00	0	5,000.00
\$ / R	10.50	Put	61.76320	0.06176		77.42000	0.07742		61.763	10.05	0.00	0	13,300.00
\$ / R	10.51	Call	428.40440	0.42840		385.91370	0.38591		428.404	10.06	0.00	0	5,000.00
\$ / R	10.52	Put	66.71550	0.06672		83.28260	0.08328		66.716	10.07	0.00	0	4,700.00
\$ / R	10.55	Put	74.66540	0.07467		92.63680	0.09264		74.665	10.09	0.00	0	10,000.00
\$ / R	10.57	Call	384.52090	0.38452		344.85140	0.34485		384.521	10.11	0.00	0	5,000.00
\$ / R	10.57	Put	80.32090	0.08032		99.25140	0.09925		80.321	10.11	0.00	0	4,000.00
\$ / R	10.59	Put	86.26760	0.08627		106.17310	0.10617		86.268	10.13	0.00	0	20,000.00
\$ / R	10.60	Call	363.55270	0.36355		325.35010	0.32535		363.553	10.14	0.00	0	600.00
\$ / R	10.60	Put	89.35270	0.08935		109.75010	0.10975		89.353	10.14	0.00	0	9,000.00
\$ / R	10.65	Put	105.90530	0.10591		128.81030	0.12881		105.905	10.18	0.00	0	9,000.00
\$ / R	10.67	Call	317.26280	0.31726		282.58710	0.28259		317.263	10.20	0.00	0	5,000.00
\$ / R	10.71	Put	128.31650	0.12832		154.29250	0.15429		128.316	10.24	0.00	0	20,159.00
\$ / R	10.75	Call	269.03370	0.26903		238.47210	0.23847		269.034	10.27	0.00	0	1,050.00

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 15/09/2014	Foreign Exchange Future	10.83	Put	181.68570		0.18169		215.52540	0.21553	181.686	10.35	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	220.84860		0.22085		197.16060	0.19716	220.849	10.36	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	183.71630		0.18372		164.74760	0.16475	183.716	10.68	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	159.38500		0.15938		143.26050	0.14326	159.385	10.95	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	285.18500		0.28518		327.66050	0.32766	285.185	10.95	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	130.07930		0.13008		117.44970	0.11745	130.079	11.34	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	127.46630		0.12747		115.15100	0.11515	127.466	11.37	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	96.12870		0.09613		87.59230	0.08759	96.129	11.92	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	78.83290		0.07883		72.36420	0.07236	78.833	12.31	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	71.48450		0.07148		66.08320	0.06608	71.484	12.50	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	62.80040		0.06280		58.33680	0.05834	62.800	12.80	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	60.55050		0.06055		56.32660	0.05633	60.551	12.89	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	59.46050		0.05946		55.35210	0.05535	59.461	12.93	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	685.26050		0.68526		739.75210	0.73975	685.261	12.93	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	58.39370		0.05839		54.39790	0.05440	58.394	12.97	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	32.77240		0.03277		31.29420	0.03129	32.772	14.43	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	25.13860		0.02514		23.27730	0.02328	25.139	14.94	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,150.93860		1.15094		1,207.67730	1.20768	1,150.939	14.94	231,338.66	201	799.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	13.86320		0.01386		12.74010	0.01274	13.863	15.44	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	11.62430		0.01162		10.65050	0.01065	11.624	15.58	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	10.64560		0.01065		9.73770	0.00974	10.646	15.65	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	9.53890		0.00954		8.70650	0.00871	9.539	15.74	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	4.86120		0.00486		4.36360	0.00436	4.861	16.31	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.88730		10.88730		10.82850	10.82850		10.59	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	66.57500		0.06657		82.16290	0.08216	66.575	10.11	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	77.11840		0.07712		94.48700	0.09449	77.118	10.16	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.89480		10.89480		10.83590	10.83590		10.64	0.00	0	162.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	176.95540		0.17696		206.43330	0.20643	176.955	10.53	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	7.46010		0.00746		6.85920	0.00686	7.460	18.34	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.90040		10.90040		10.84140	10.84140		10.62	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.22770		0.00023		0.24900	0.00025	0.228	17.83	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	205.00150		0.20500		185.12690	0.18513	205.002	10.85	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.91740		10.91740		10.85860	10.85860		10.73	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	335.53400		0.33553		303.00670	0.30301	335.534	10.56	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.95930		10.95930		10.90000	10.90000		11.07	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.84340		0.00084		0.87240	0.00087	0.843	17.66	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	197.48460		0.19748		225.34850	0.22535	197.485	10.88	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	181.94760		0.18195		168.01950	0.16802	181.948	12.08	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	17.70130		0.01770		17.20610	0.01721	17.701	18.86	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.97120		10.97120		10.91180	10.91180		11.10	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	35.34630		0.03535		41.10860	0.04111	35.346	10.72	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	83.42940		0.08343		79.15760	0.07916	83.429	14.35	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			11.01310		11.01310		10.95320	10.95320		11.32	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	209.15860		0.20916		235.86480	0.23586	209.159	11.05	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	31.18200		0.03118		31.13440	0.03113	31.182	20.14	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.01910		11.01910		10.95910	10.95910		11.33	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	1.60590		0.00161		1.67630	0.00168	1.606	17.16	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	240.16420		0.24016		223.63240	0.22363	240.164	12.10	0.00	0	5,000.00

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\$ / R	On 11/12/2014	Any day expiry		11.04500	11.04500		10.98470	10.98470		12.83	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future		11.04700	11.04700		10.98660	10.98660		11.49	28,898,952.00	2,616	163,060.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	7.57430	0.00757	7.96980	0.00797	7.574	14.39	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	13.22830	0.01323	14.04640	0.01405	13.228	13.16	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	23.13330	0.02313	24.80640	0.02481	23.133	11.97	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	27.37340	0.02737	29.44230	0.02944	27.373	11.62	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	34.85390	0.03485	39.06100	0.03906	34.854	11.31	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	44.32370	0.04432	49.65950	0.04966	44.324	11.18	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	991.32370	0.99132	936.25950	0.93626	991.324	11.18	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	817.03810	0.81704	764.92730	0.76493	817.038	10.92	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	76.46260	0.07646	85.46650	0.08547	76.463	10.87	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	78.14350	0.07814	87.33290	0.08733	78.144	10.86	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	79.85510	0.07986	89.23260	0.08923	79.855	10.84	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	83.37420	0.08337	93.13410	0.09313	83.374	10.82	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	94.70470	0.09470	105.68170	0.10568	94.705	10.74	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	96.71310	0.09671	107.90090	0.10790	96.713	10.73	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	107.29200	0.10729	123.02020	0.12302	107.292	10.66	0.00	0	22,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	113.04050	0.11304	129.42830	0.12943	113.040	10.69	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	122.03560	0.12204	139.43200	0.13943	122.036	10.74	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	148.25150	0.14825	168.41710	0.16842	148.251	10.86	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	173.88490	0.17388	196.54950	0.19655	173.885	10.96	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	502.64660	0.50265	465.99570	0.46600	502.647	11.01	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	496.66990	0.49667	460.38080	0.46038	496.670	11.02	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	223.73130	0.22373	250.75070	0.25075	223.731	11.14	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	428.99530	0.42900	397.06660	0.39707	428.995	11.20	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	275.91860	0.27592	306.90970	0.30691	275.919	11.31	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	312.28870	0.31229	345.74690	0.34575	312.289	11.41	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	370.55830	0.37056	409.29120	0.40929	370.558	11.64	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	435.58480	0.43558	477.11760	0.47712	435.585	11.94	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	200.65430	0.20065	188.58280	0.18858	200.654	12.83	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	177.73230	0.17773	167.68640	0.16769	177.732	13.17	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	173.97100	0.17397	164.21520	0.16422	173.971	13.23	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	119.38940	0.11939	113.77950	0.11378	119.389	14.39	0.00	0	28,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	118.24360	0.11824	112.71710	0.11272	118.244	14.42	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	108.55630	0.10856	103.73970	0.10374	108.556	14.70	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	91.01130	0.09101	87.28530	0.08729	91.011	15.28	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	90.18870	0.09019	86.51900	0.08652	90.189	15.31	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	51.23990	0.05124	50.02510	0.05003	51.240	17.42	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	49.11910	0.04912	48.02300	0.04802	49.119	17.60	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	43.50970	0.04351	43.42730	0.04343	43.510	18.14	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	43.13140	0.04313	43.24110	0.04324	43.131	18.22	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	22.83570	0.02284	21.88880	0.02189	22.836	23.41	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry		11.05300	11.05300		10.99260	10.99260		11.48	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	215.21230	0.21521	241.31230	0.24131	215.212	11.10	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	41.56370	0.04156	41.77560	0.04178	41.564	20.77	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry		11.06890	11.06890		11.00830	11.00830		11.47	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	2.46390	0.00246	2.56920	0.00257	2.464	16.89	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	303.16410	0.30316	283.41390	0.28341	303.164	11.90	0.00	0	5,000.00

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 28/01/2015	Any day expiry		11.14110	11.14110	11.07910	11.07910		11.80	0.00	0	0.00
\$ / R	8.30	Put	3.78800		0.00379		3.84080	0.00384	3.788	16.51	0.00	0	5,000.00
\$ / R	10.80	Put	225.90310		0.22590		252.56220	0.25256	225.903	11.20	0.00	0	300.00
\$ / R	11.20	Call	374.38300		0.37438		352.65010	0.35265	374.383	11.93	0.00	0	5,000.00
\$ / R	14.27	Call	63.96410		0.06396		67.92650	0.06793	63.964	22.01	0.00	0	300.00
\$ / R		On 25/02/2015	Any day expiry		11.19740	11.19740	11.13420	11.13420		11.97	0.00	0	0.00
\$ / R	10.80	Put	232.38170		0.23238		257.98840	0.25799	232.382	11.30	0.00	0	300.00
\$ / R	14.50	Call	80.07940		0.08008		80.08340	0.08008	80.079	22.47	0.00	0	300.00
\$ / R		On 26/02/2015	Any day expiry		11.19940	11.19940	11.13610	11.13610		11.97	0.00	0	0.00
\$ / R	8.30	Put	4.80750		0.00481		4.76470	0.00476	4.808	16.19	0.00	0	5,000.00
\$ / R	11.15	Call	453.69190		0.45369		426.42060	0.42642	453.692	11.88	0.00	0	5,000.00
\$ / R		On 16/03/2015	Foreign Exchange Future		11.23560	11.23560	11.17150	11.17150		12.09	0.00	0	23,111.00
\$ / R	10.10	Put	70.55990		0.07056		77.06100	0.07706	70.560	11.53	0.00	0	69,965.00
\$ / R	10.32	Put	104.33490		0.10433		114.82540	0.11483	104.335	11.35	0.00	0	24,155.00
\$ / R	10.51	Put	144.63840		0.14464		157.90190	0.15790	144.638	11.25	0.00	0	23,800.00
\$ / R	10.75	Put	214.92830		0.21493		240.19800	0.24020	214.928	11.23	0.00	0	10,000.00
\$ / R	10.79	Put	230.99140		0.23099		257.27010	0.25727	230.991	11.30	0.00	0	1,112.00
\$ / R	10.90	Put	278.59790		0.27860		307.61220	0.30761	278.598	11.49	0.00	0	46,165.00
\$ / R	12.00	Call	242.70350		0.24270		231.33780	0.23134	242.703	13.93	0.00	0	10,000.00
\$ / R	12.61	Call	157.56950		0.15757		151.11450	0.15111	157.570	15.45	0.00	0	23,800.00
\$ / R	13.05	Call	119.58690		0.11959		115.46710	0.11547	119.587	16.52	0.00	0	24,155.00
\$ / R	14.20	Call	89.71230		0.08971		91.84940	0.09185	89.712	20.69	0.00	0	46,165.00
\$ / R		On 27/03/2015	Any day expiry		11.25770	11.25770	11.19310	11.19310		12.11	0.00	0	0.00
\$ / R	10.80	Put	237.96130		0.23796		263.14210	0.26314	237.961	11.37	0.00	0	300.00
\$ / R	14.85	Call	84.07160		0.08407		77.71550	0.07772	84.072	22.50	0.00	0	300.00
\$ / R		On 28/04/2015	Any day expiry		11.32410	11.32410	11.25750	11.25750		12.29	0.00	0	0.00
\$ / R	10.80	Put	243.09650		0.24310		268.06490	0.26806	243.097	11.46	0.00	0	300.00
\$ / R	15.15	Call	88.12550		0.08813		84.14590	0.08415	88.125	22.27	0.00	0	300.00
\$ / R		On 27/05/2015	Any day expiry		11.38530	11.38530	11.31650	11.31650		12.55	0.00	0	0.00
\$ / R	10.80	Put	248.15750		0.24816		271.41450	0.27141	248.158	11.57	0.00	0	300.00
\$ / R	15.48	Call	87.92740		0.08793		83.80960	0.08381	87.927	22.09	0.00	0	300.00
\$ / R		On 12/06/2015	Foreign Exchange Future		11.41910	11.41910	11.34900	11.34900		12.56	0.00	0	8,996.00
\$ / R		On 26/06/2015	Any day expiry		11.44870	11.44870	11.37750	11.37750		12.67	0.00	0	0.00
\$ / R	10.80	Put	253.64830		0.25365		273.55560	0.27356	253.648	11.69	0.00	0	300.00
\$ / R	15.88	Call	87.75270		0.08775		80.13520	0.08014	87.753	22.11	0.00	0	300.00
\$ / R		On 29/07/2015	Any day expiry		11.51820	11.51820	11.44630	11.44630		12.85	0.00	0	0.00
\$ / R	10.80	Put	261.34190		0.26134		283.32760	0.28333	261.342	11.87	0.00	0	300.00
\$ / R	16.15	Call	90.66820		0.09067		85.86540	0.08587	90.668	21.80	0.00	0	300.00
\$ / R		On 27/08/2015	Any day expiry		11.57930	11.57930	11.50730	11.50730		13.01	0.00	0	0.00
\$ / R	10.80	Put	266.57230		0.26657		289.69610	0.28970	266.572	11.99	0.00	0	300.00
\$ / R	16.50	Call	86.56160		0.08656		82.44600	0.08245	86.562	21.52	0.00	0	300.00
\$ / R		On 14/09/2015	Foreign Exchange Future		11.61720	11.61720	11.54520	11.54520		13.13	0.00	0	0.00
\$ / R	10.56	Put	199.26670		0.19927		216.54590	0.21655	199.267	12.00	0.00	0	18,946.00
\$ / R	13.06	Call	320.17540		0.32018		307.12680	0.30713	320.175	15.87	0.00	0	18,946.00
\$ / R		On 28/09/2015	Any day expiry		11.64670	11.64670	11.57470	11.57470		13.24	0.00	0	0.00
\$ / R	10.80	Put	272.28770		0.27229		293.61740	0.29362	272.288	12.11	0.00	0	300.00
\$ / R	16.80	Call	89.41120		0.08941		82.92910	0.08293	89.411	21.40	0.00	0	300.00
\$ / R		On 28/10/2015	Any day expiry		11.70980	11.70980	11.63790	11.63790		13.37	0.00	0	0.00

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 28/10/2015	Any day expiry	10.80	Put	276.43610	0.27644	298.32560	0.29833	276.436	12.20	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	94.26190	0.09426	90.87470	0.09087	94.262	21.17	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.76880	11.76880	11.69680	11.69680		13.47	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	279.06840	0.27907	301.01150	0.30101	279.068	12.26	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	87.61010	0.08761	82.03620	0.08204	87.610	21.13	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.80880	11.80880	11.73680	11.73680		13.55	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	1,159.28010	1.15928	1,112.44920	1.11245	1,159.280	12.41	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.82350	11.82350	11.75150	11.75150		13.63	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	280.88010	0.28088	302.45240	0.30245	280.880	12.30	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	81.65770	0.08166	78.28290	0.07828	81.658	21.02	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.87420	10.87420	10.81560	10.81560		10.36	424,093.80	39	947.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.04700	11.04700	10.98660	10.98660		11.49	0.00	0	16.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	50,867.23930	0.50867	47,166.02550	0.47166	50,867.239	10.99	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.23560	11.23560	11.17150	11.17150		12.09	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.65590	18.65590	18.52840	18.52840		10.23	53,243,938.60	2,854	39,026.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	9.03880	0.00904	10.08750	0.01009	9.039	13.52	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	21.49790	0.02150	22.61410	0.02261	21.498	11.24	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	24.60410	0.02460	26.42340	0.02642	24.604	10.59	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	31.62070	0.03162	35.28160	0.03528	31.621	9.49	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	33.39930	0.03340	41.93320	0.04193	33.399	9.28	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	219.76260	0.21976	182.01640	0.18202	219.763	10.87	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	124.78250	0.12478	102.94190	0.10294	124.783	11.63	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	118.35890	0.11836	97.64930	0.09765	118.359	11.70	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	86.91350	0.08691	71.58700	0.07159	86.914	12.01	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.93350	18.93350	18.80270	18.80270		11.20	0.00	0	8,611.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	353.15380	0.35315	404.95660	0.40496	353.154	10.88	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			19.06560	19.06560	18.93250	18.93250		11.49	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	275.36700	0.27537	317.49680	0.31750	275.367	10.89	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	380.35310	0.38035	433.84750	0.43385	380.353	11.09	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	436.19490	0.43619	495.06390	0.49506	436.195	11.19	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	199.51100	0.19951	182.58780	0.18259	199.511	14.09	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	126.21720	0.12622	113.73110	0.11373	126.217	14.50	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	124.47540	0.12448	112.10220	0.11210	124.475	14.51	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			19.22700	19.22700	19.08910	19.08910		11.98	0.00	0	50.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.50430	19.50430	19.35870	19.35870		12.44	0.00	0	0.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10690	0.10690	0.10658	0.10658		12.34	0.00	0	2,764.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10867	0.10867	0.10834	0.10834		14.04	0.00	0	13,501.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.11063	0.11063	0.11027	0.11027		14.28	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.85210	14.85210	14.79940	14.79940		10.28	772,309.20	52	69,689.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	7.70620	0.00771	8.34550	0.00835	7.706	10.76	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	18.75570	0.01876	20.90320	0.02090	18.756	10.18	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	28.37130	0.02837	31.91040	0.03191	28.371	9.89	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	71.90250	0.07190	83.26620	0.08327	71.903	9.86	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	78.67710	0.07868	90.86200	0.09086	78.677	9.88	0.00	0	800.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	67.95780		0.06796		63.78500	0.06378	67.958	12.18	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	26.61170		0.02661		25.42670	0.02543	26.612	13.77	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.09400		15.09400		15.03900	15.03900		11.14	0.00	0	14,288.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	29.44260		0.02944		30.68370	0.03068	29.443	11.00	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	45.96200		0.04596		49.43250	0.04943	45.962	10.73	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	146.59020		0.14659		141.46500	0.14146	146.590	13.21	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.35930		15.35930		15.29960	15.29960		11.59	0.00	0	2,426.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.62060		15.62060		15.55250	15.55250		12.09	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/08/2014	Index Future			495.59400		495.59400		496.89000	496.89000			0.00	0	0.00
AL12	On 06/11/2014	Index Future			502.98700		502.98700		504.30300	504.30300			0.00	0	0.00
AL12	On 05/02/2015	Index Future			510.76100		510.76100		512.09900	512.09900			0.00	0	0.00
AL37	On 07/08/2014	Index Future			424.03000		424.03000		424.20100	424.20100			0.00	0	0.00
AL37	On 06/11/2014	Index Future			430.35500		430.35500		430.53000	430.53000			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			498.43600		498.43600		499.11100	499.11100			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			505.87100		505.87100		506.55700	506.55700			0.00	0	1.00
ALBI	On 07/08/2014	Index Future			453.26200		453.26200		453.92100	453.92100			0.00	0	597.00
ALBI	On 06/11/2014	Index Future			460.02300		460.02300		460.69300	460.69300			0.00	0	48.00
ALBI	On 05/02/2015	Index Future			467.13300		467.13300		467.81500	467.81500			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.20850		10.20850		10.20430	10.20430		10.04	2,552,125.00	250	15,135.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.30790		10.30790		10.30250	10.30250		10.30	18,904,688.60	1,834	6,368.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	34.89480		0.03489		36.15640	0.03616	34.895	10.42	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	93.93930		0.09394		95.26410	0.09526	93.939	10.33	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	427.56630		0.42757		425.07350	0.42507	427.566	10.32	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	142.47380		0.14247		143.63220	0.14363	142.474	11.24	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	131.64420		0.13164		132.92490	0.13292	131.644	11.35	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.41760		10.41760		10.40920	10.40920		10.78	0.00	0	300.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.52610		10.52610		10.51350	10.51350		11.21	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			10.17850		10.17850		10.13000	10.13000		9.16	0.00	0	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.31750		10.31750		10.26780	10.26780		10.53	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			57.55010		57.55010		-43.68670	-43.68670			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			792.31270		792.31270		743.72800	743.72800			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			880.43330		880.43330		829.57080	829.57080			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			81.13980		81.13980		36.01060	36.01060			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			726.71710		726.71710		679.16200	679.16200			0.00	0	1,871.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFM	On 15/09/2014	Can-Do Future		104.86190	104.86190		91.87270	91.87270			0.00	0	5,000.00
CF CANDO CAFU	On 21/07/2014	Can-Do Future		2,439.21920	2,439.21920		1,894.36050	1,894.36050			0.00	0	24.00
CHF / R	On 15/09/2014	Foreign Exchange Future		12.23880	12.23880		12.19930	12.19930		10.77	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future		12.44420	12.44420		12.40310	12.40310		11.65	0.00	0	887.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.67100	12.67100		12.62630	12.62630		12.30	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.74140	1.74140		1.73440	1.73440		10.06	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.76170	1.76170		1.75470	1.75470		11.07	0.00	0	0.00
EL28	On 07/08/2014	Bond Future		124.19465	124.19465		124.17813	124.17813			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		124.58125	124.58125		124.56599	124.56599			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/08/2014	Bond Future		9.69713	84.10178		9.67022	84.29982			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future		9.79853	81.57166		9.77059	81.77379			0.00	0	0.00
ES33	On 05/02/2015	Bond Future		9.89984	82.83305		9.87089	83.03891			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI		451.95500	451.95500		452.57200	452.57200			0.00	0	524.00
GOVI	On 06/11/2014	GOVI		458.69700	458.69700		459.32500	459.32500			0.00	0	28.00
GOVI	On 05/02/2015	GOVI		465.78600	465.78600		466.42500	466.42500			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		117.24934	117.24934		117.23639	117.23639			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		119.01294	119.01294		119.00124	119.00124			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/08/2014	Bond Future		122.13118	122.13118		122.11544	122.11544			0.00	0	1,061.00
I2038	On 06/11/2014	Bond Future		123.96826	123.96826		123.95385	123.95385			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/08/2014	Bond Future		122.41374	122.41374		122.53502	122.53502			0.00	0	0.00
I2046	On 06/11/2014	Bond Future		122.90949	122.90949		123.03423	123.03423			0.00	0	5,348.00
I2050	On 07/08/2014	Bond Future		128.49020	128.49020		127.52317	127.52317			0.00	0	688.00
I2050	On 06/11/2014	Bond Future		130.42276	130.42276		129.44250	129.44250			0.00	0	2,112.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/08/2014	Index Future		217.49900	217.49900		217.40300	217.40300			0.00	0	713.00
IGOV	On 06/11/2014	Index Future		220.77000	220.77000		220.67300	220.67300			0.00	0	640.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IGOV	On 05/02/2015	Index Future			224.20900		224.20900		224.11000	224.11000			0.00	0	0.00
ILBI	On 07/08/2014	Index Future			589.40800		589.40800		589.09100	589.09100			0.00	0	210.00
ILBI	On 06/11/2014	Index Future			598.30000		598.30000		597.97900	597.97900			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate			143.47244		143.47244		143.46537	143.46537			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 16/07/2014	Jibar Tradeable Future			5.82000		94.18000		5.82000	94.18000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future			6.13000		93.87000		6.10000	93.90000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.19000		93.81000		6.16000	93.84000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future			6.34000		93.66000		6.30000	93.70000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future			6.42000		93.58000		6.38000	93.62000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.56000		93.44000		6.51000	93.49000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.84000		93.16000		6.80000	93.20000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.05000		92.95000		7.01000	92.99000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.25000		92.75000		7.21000	92.79000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.40000		92.60000		7.36000	92.64000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			7.54000		92.46000		7.50000	92.50000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.67000		92.33000		7.63000	92.37000			0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future			9.49380		9.49380		9.44550	9.44550		7.21	0.00	0	0.00
NZ\$ / R	On 12/12/2014	Foreign Exchange Future			9.56210		9.56210		9.51420	9.51420		8.75	0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future			1.36580		1.36580		1.36830	1.36830			0.00	0	325.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.36630		1.36630		1.36880	1.36880			0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.82084		112.40368		6.81211	112.41321		1.00	0.00	0	6,048.00
R157	On 06/11/2014	Bond Future			7.07418		107.26809		7.06095	107.27921		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future			7.46778		108.92708		7.44727	108.93915		1.00	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.40010		117.42581		8.36747	117.70128		9.32	241,897,168.60	2,060	48,910.00
R186	On 07/08/2014	Bond Future	7.60	Call	26.38000		0.02638		35.79000	0.03579	26.380	9.08	0.00	0	210.00
R186	On 07/08/2014	Bond Future	8.00	Call	289.63000		0.28963		349.94000	0.34994	289.630	9.23	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.25	Call	833.95000		0.83395		955.99000	0.95599	833.950	9.32	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.43	Put	1,262.33000		1.26233		1,157.41000	1.15741	1,262.330	9.42	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.70	Put	488.16000		0.48816		441.24000	0.44124	488.160	9.57	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	189.95000		0.18995		170.33000	0.17033	189.950	9.69	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	46.02000		0.04602		41.10000	0.04110	46.020	9.84	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.48166		119.17743		8.44764	119.45853		10.15	0.00	0	103.00
R186	On 06/11/2014	Bond Future	9.17	Put	917.92000		0.91792		867.71000	0.86771	917.920	10.46	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.56011		115.72475		8.52472	116.01104		10.53	0.00	0	0.00

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 05/02/2015	Bond Future	9.00	Put	2,299.76000		2.29976		2,211.52000	2.21152	2,299.760	10.78	0.00	0	9,600.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/08/2014	Bond Future			287.54559		287.54559		287.51542	287.51542			0.00	0	0.00
R197	On 06/11/2014	Bond Future			291.87010		291.87010		291.84348	291.84348			0.00	0	905.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.01659		102.16879		6.00118	102.17432		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/08/2014	Bond Future			229.89516		229.89516		229.86675	229.86675		10.28	0.00	0	161.00
R202	On 06/11/2014	Bond Future			233.35288		233.35288		233.32689	233.32689			0.00	0	44,466.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.21387		100.65740		8.19672	100.75951		7.68	0.00	0	11,508.00
R2023	On 06/11/2014	Bond Future			8.30535		98.23876		8.28725	98.34365		8.54	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.39588		99.75757		8.37685	99.86480		8.77	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.38232		105.71188		7.37665	105.72754		2.99	0.00	0	24,351.00
R203	On 07/08/2014	Bond Future	6.84	Call	26.20000		0.02620		28.90000	0.02890	26.200	2.93	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.51781		103.12570		7.51104	103.14296		3.09	0.00	0	200.00
R203	On 06/11/2014	Bond Future	6.84	Call	169.11000		0.16911		173.99000	0.17399	169.110	3.00	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	243.34000		0.24334		249.55000	0.24955	243.340	3.02	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.66182		104.72026		7.65400	104.73849		3.04	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,024.05000		1.02405		1,035.74000	1.03574	1,024.050	3.07	0.00	0	55.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/08/2014	Bond Future			8.87656		92.95762		8.85434	93.13308			0.00	0	4,181.00
R2030	On 06/11/2014	Bond Future			8.95751		94.34474		8.93441	94.52416			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			9.03700		91.79643		9.01306	91.97925			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.06930		94.84992		9.04690	95.05434			0.00	0	10,002.00
R2037	On 06/11/2014	Bond Future			9.14549		96.26528		9.12228	96.47402			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			9.22023		93.49631		9.19623	93.70899			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.63462		102.45460		7.62843	102.47738		4.28	0.00	0	14,506.00
R204	On 07/08/2014	Bond Future	7.78	Put	331.25000		0.33125		330.49000	0.33049	331.250	4.36	0.00	0	530.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 06/11/2014	Bond Future			7.74868		103.98290		7.74166	104.00735		4.38	0.00	0	200.00
R204	On 06/11/2014	Bond Future	7.99	Put	714.51000		0.71451		709.45000	0.70945	714.510	4.44	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.86237		101.55604		7.85460	101.58157		4.54	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.11630		100.09793		9.09357	100.32720			0.00	0	13,550.00
R2048	On 06/11/2014	Bond Future			9.19042		97.16510		9.16689	97.39900			0.00	0	539.00
R2048	On 05/02/2015	Bond Future			9.26333		98.66737		9.23901	98.90562			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.86557		97.86664		7.85983	97.89120		5.56	0.00	0	33,961.00
R207	On 06/11/2014	Bond Future			7.96898		99.32651		7.96255	99.35288		5.72	0.00	0	100.00
R207	On 05/02/2015	Bond Future			8.07263		97.22093		8.06559	97.24854		5.91	0.00	0	0.00
R207	On 07/05/2015	Bond Future			8.15339		98.87136		8.14492	98.90309		5.89	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,425.04000		1.42504		1,440.83000	1.44083	1,425.040	5.83	0.00	0	66.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.01745		96.03425		8.00565	96.09171		6.41	0.00	0	16,437.00
R208	On 07/08/2014	Bond Future	8.28	Put	303.25000		0.30325		297.44000	0.29744	303.250	6.51	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.11493		94.06883		8.10228	94.12836		7.02	0.00	0	100.00
R208	On 06/11/2014	Bond Future	8.50	Put	840.29000		0.84029		827.10000	0.82710	840.290	7.19	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.21039		95.52341		8.19694	95.58453		6.97	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.99630		76.29654		8.96853	76.50569		13.80	0.00	0	27,051.00
R209	On 06/11/2014	Bond Future			9.06917		74.28834		9.04047	74.50160		15.84	0.00	0	100.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,131.46000		1.13146		1,201.58000	1.20158	1,131.460	15.58	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,743.03000		1.74303		1,836.17000	1.83617	1,743.030	15.71	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,356.94000		2.35694		2,468.85000	2.46885	2,356.940	15.81	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,527.51000		2.52751		2,644.04000	2.64404	2,527.510	15.84	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,706.12000		2.70612		2,827.22000	2.82722	2,706.120	15.87	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	2,161.84000		2.16184		2,087.11000	2.08711	2,161.840	16.01	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	1,491.89000		1.49189		1,436.42000	1.43642	1,491.890	16.17	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	1,317.17000		1.31717		1,267.15000	1.26715	1,317.170	16.22	0.00	0	907.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	9.95	Put	714.90000		0.71490		685.39000	0.68539	714.900	16.46	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	655.45000		0.65545		628.13000	0.62813	655.450	16.49	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	597.05000		0.59705		571.86000	0.57186	597.050	16.49	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.13941		75.43714		9.10981	75.65427		15.80	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/08/2014	Bond Future			172.39820		172.39820		172.37741	172.37741			0.00	0	123.00
R210	On 06/11/2014	Bond Future			172.95170		172.95170		172.93282	172.93282			0.00	0	495.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/08/2014	Bond Future			130.94434		130.94434		130.93928	130.93928			0.00	0	390.00
R211	On 06/11/2014	Bond Future			132.91392		132.91392		132.91046	132.91046			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/08/2014	Bond Future			136.07815		136.07815		136.06404	136.06404			0.00	0	349.00
R212	On 06/11/2014	Bond Future			138.12495		138.12495		138.11241	138.11241			0.00	0	20,029.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.87862		86.99640		8.85101	87.20574		12.08	81,254,637.60	934	24,496.00
R213	On 06/11/2014	Bond Future			8.95822		84.75331		8.92961	84.96690		13.77	0.00	0	0.00
R213	On 05/02/2015	Bond Future			9.03654		86.06371		9.00695	86.28118		13.78	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/08/2014	Bond Future			9.06557		77.29547		9.03774	77.51423		14.42	0.00	0	6,032.00
R214	On 06/11/2014	Bond Future			9.13791		75.16055		9.10915	75.38361		16.48	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,144.62000		3.14462		3,278.99000	3.27899	3,144.620	16.45	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	1,086.13000		1.08613		1,043.39000	1.04339	1,086.130	16.85	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			9.20891		76.32262		9.17924	76.54967		16.51	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 15/09/2014	Foreign Exchange Future			21,401.25000		21,401.25000		21,311.90000	21,311.90000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future			5.03210		5.03210		5.00390	5.00390		7.76	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future			5.02340		5.02340		4.99530	4.99530		8.94	0.00	0	0.00

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>Total for Derivatives :</b>										<b>603,089,618.46</b>	<b>61,632</b>	<b>3 555 991.00</b>
<b><u>i-Bonds</u></b>												
AA02	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.06969				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.26000	103.51680	7.26000	103.45663				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.21460				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.76500	104.58593	8.76500	104.51282				0.00	0	3,900,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000	0.00000	101.58857				0.00	100,000,000	50,000,000.00
AA07	On 15/04/2021	Spot Bond	9.43000	102.42043	9.43000	102.34310				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.84780				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.94672				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.63000	96.36685	9.63000	96.29300				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.36000	102.73882	7.36000	102.67830				0.00	0	160,300,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.29415				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.91500	105.13230	8.91500	105.05758				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.33000	137.94234	1.33000	137.86597				0.00	0	10,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.20000	128.38178	2.20000	271.87856				0.00	0	10,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.80740				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.73037				0.00	0	10,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.33461				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.34842				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.35748				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.65475				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.10060				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000	0.00000	99.91230				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL10A	On 15/03/2015	Spot Bond	8.02000	105.82809	8.02000	105.76028				401,000,000,000.00	50,000,000	395,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.84366				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.69500	102.92726	7.69500	102.86333				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.29617				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.82210				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.84932				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.78059				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.89075				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.18854				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.25528				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.03745				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.23710				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.90000	130.30159	2.90000	130.21307				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.08000	118.30196	4.08000	118.21021				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.83000	104.65526	4.83000	104.56735				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.86000	108.15844	5.86000	108.05861				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.31500	107.11239	11.31500	107.01473				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.68264				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.10591				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.11275				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.11807				0.00	260,000,000	130,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.58000	112.22753	4.58000	112.13598				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	57.62837	100.00000	57.21056				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN05	On 18/04/2021	Spot Bond	1.94000	171.66660		1.94000	171.56311			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	160.33500		2.76000	160.22769			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.97000	173.95641		1.97000	173.85110			0.00	0	0.00
ABN12	On 22/07/2014	Spot Bond	7.91000	105.18056		7.91000	105.18055			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.79000	183.83829		1.79000	183.72970			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.31125	75.23330		8.31125	75.18395			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.31125	75.23330		8.31125	75.18395			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	100.22703			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	94.08000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.95000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.68000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	89.19000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	88.64000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.66988			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.81752			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.12000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.23500	101.03062		7.23500	100.97250			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	88.99000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	91.74000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	89.45000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.13251			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.55000	110.80618		7.55000	110.73926			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.64651			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	86.20000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	85.96000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.54000		95.88990		2.54000	107.70098			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49000		101.96692		2.49000	157.34058			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.39000		116.67198		2.39000	209.21488			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	85.48000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.76500		91.10850		9.76500	91.03772			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	95.00000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	104.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.15736			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	91.34000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	99.39500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		106.68392		9.63000	106.60170			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	110.03000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.73500		105.90241		9.73500	105.81993			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.13500		89.98937		9.13500	89.92351			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	104.49000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.98000			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		9.83000	105.20235		9.83000	105.11964			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	89.85000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.47993			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.37294			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.51500	107.23384		8.51500	107.16098			0.00	0	1,442,500,000.00
ABS11	On 09/04/2021	Spot Bond		9.14000	103.70508		9.14000	103.62913			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond		7.21000	102.34512		7.21000	102.28604			0.00	0	537,600,000.00
ABS6	On 01/06/2020	Spot Bond		9.08000	96.83914		9.08000	96.76867			0.00	0	1,206,600,000.00
ABS7	On 11/09/2026	Spot Bond		9.95500	94.74845		9.95500	94.67344			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.91000	105.10511		7.91000	105.03865			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.01000	217.85697		2.01000	275.85680			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.27000	127.19493		1.27000	129.96039			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.01000	129.85918		2.01000	132.38678			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00314		100.00000	0.00310			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	57.33809		100.00000	56.92238			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.71000	106.07306		11.71000	105.97470			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.20618			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	3.66655		100.00000	3.63996			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.23660			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.66760			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	21.85431		100.00000	21.69587			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.17574			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	63.88834		11.00000	63.83357			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	21.85431		100.00000	21.69587			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	100.31554			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.34670			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.30162			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.31103			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.31516			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.51165			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.51165			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.53264			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.29412			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.53264			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.49067			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.03577			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.28878			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.16943			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.30542			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.31459			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.31831			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.31081				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.29413				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.60000	102.08089	9.60000	102.06154				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.45061				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	102.13152				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	83.77222				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	165.16023				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	165.21179				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.30155				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.91547				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.91547				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.78922				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.29215				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.28989				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.33906				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.68085				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.33902				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.08706				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	104.05314				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.32865				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.10271				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.84623				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.30270				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.29688			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.26675			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.26032			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.27281			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.29613			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.28293			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.26789			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.27205			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.99923		10.23000	102.91549			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.27602			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.26978			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	117.80213			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.70500	100.81221		9.70500	100.73393			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.29493			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	114.24258		1.75000	114.25889			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.61511			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.27224			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28689			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.29616			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.27761			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.29431			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.86401			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.25968			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.20270		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.27427		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.50623		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.29431		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.28827		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.30410		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.30898		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.90562		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.17215		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.31020		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.31020		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.32575		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.28875		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.32880		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.62631		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.32575		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	92.94429		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.31660		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.31097		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	119.58291		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	120.44570		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.27018		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.26759		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.84023		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL212	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.27464			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.27575			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.28689			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.27055			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.27018			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.29819			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.15341			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.42933			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.64786			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.50959			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.56918			0.00	0	0.00
ADCP1U	On 03/07/2014	Spot Bond		100.00000	69.49170		100.00000	69.49168			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	15.15229		100.00000	15.04244			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.85061			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.93925			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.99825			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.46243			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.61194			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.81123			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.41719			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		8.25000	98.68843		8.25000	98.62306			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.83655			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	102.14418			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR01	On 15/03/2019	Spot Bond	8.68500	102.23884		8.68500	102.16801			0.00	0	532,600,000.00
AIR02	On 30/04/2023	Spot Bond	9.43000	115.40751		9.43000	115.32038			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	82.76676		100.00000	99.63503			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.36000	108.93805		7.36000	108.87388			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	97.36264		100.00000	96.60593			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.50500	99.35012		9.50500	99.27494			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.59493		100.00000	13.50486			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.21500	99.36635		10.21500	99.28569			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000	162.13961		2.74000	162.03133			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.50550			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.48460			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.51143			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.51552			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	100.40682			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.00474			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.25181			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.27761			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.33106			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.60443			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.94000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.56000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.53669			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	4.41000	100.08647		4.41000	4.41000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.41607			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.25158			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.24786			0.00	0	30,000,000,000.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.06341			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.17500	104.72299		9.17500	104.64602			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.98408			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.42902			0.00	0	10,000,000.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.73144			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.16439			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	100.95831			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.71000	100.11582		9.71000	100.03804			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.51500	107.85891		7.51500	107.79371			0.00	0	12,100,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	29.27966		100.00000	29.14949			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.04265			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.03879			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.67500	102.49006		7.67500	102.42662			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.06500	104.98822		9.06500	104.91195			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.20353	102.32789		11.20353	101.40282			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA04	On 30/09/2015	Spot Bond	11.16294		100.57560		11.16294	100.34564			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.20650		100.49142		11.20650	100.29594			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.11439			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.24659		100.34202		11.24659	100.21432			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.00198		99.63370		12.00198	99.49841			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.11708			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.11708			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.11715			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.45353		99.51129		11.45353	99.69862			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.38046		101.29630		11.38046	100.23500			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.16294		100.57560		11.16294	100.34564			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.32453		100.53541		11.32453	100.34039			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.46718		95.29770		10.46718	100.01010			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.11121			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.10988			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.10988			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.10413			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.87554		99.34369		10.87554	99.56568			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.84000		98.47961		11.84000	98.25369			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.10675			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.76500		68.75356		11.76500	96.01104			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.10118			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA30	On 31/12/2015	Spot Bond		9.28000	89.32134		9.28000	100.09977			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.10832			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.57500	67.59103		11.57500	95.93145			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.10518			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.10779			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.10779			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.87236			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.10393			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.10881			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.32049			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.10881			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.10414			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.10542			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.10890			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.07941			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.20353	102.32566		14.20353	101.41601			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.40848	100.19702		15.40848	100.06279			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.29445	100.12267		14.29445	100.06489			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.14148			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.14148			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.14148			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.14662			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.12341			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	17.86327		100.00000	17.76180			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.01004		100.00000	18.87221			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.30127		100.00000	17.17583			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.67980		100.00000	10.60237			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.67980		100.00000	10.60237			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.91238		100.00000	12.81876			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.18836		100.00000	11.10724			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.36385			0.00	0	10,000,000,000.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.36040			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.27211		100.00000	7.21938			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.27211		100.00000	7.21938			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	95.54974		100.00000	94.80519			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	89.46078		100.00000	88.80779			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000	85.88235		100.00000	85.28037			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.91000	104.37310		1.91000	177.62784			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.35000	92.85317		8.35000	145.05855			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.35000	94.14798		8.35000	145.41725			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.73500	96.88010		8.73500	96.81223			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.53285			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.27879			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.17500	98.62314		8.17500	98.55873			0.00	0	600,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.57440			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.45207			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.48196			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.58159			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.68119			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.95971			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	16.21103		100.00000	16.09222			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.23562			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.29759			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.32414			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.33299			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.43916			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.58065			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	15.85719		100.00000	15.74096			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	15.85719		100.00000	15.74096			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.32197			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.34726			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.35415			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.61500	103.14012		8.61500	103.06922			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.37482			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.41141			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	9.06075		100.00000	8.99506			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	9.06075		100.00000	8.99506			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		7.04500	104.48996		7.04500	104.42984			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.36294			0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.07715			0.00	3,500,000,000	3,570,000,000.00
BID06	On 30/06/2019	Spot Bond	8.87500	65.59829		8.87500	100.01550			0.00	0	1,500,000,000.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.44046			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.91322			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.18925			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.76773			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.89291			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.75823			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.79733			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.86835			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.16306			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.65228			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	57.21487		100.00000	56.80006			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	17.83449		100.00000	17.70518			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.33216			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.95875			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.49500	103.98050		7.49500	103.91801			0.00	0	10,000,000.00
CBL08	On 02/11/2016	Spot Bond	9.71500	111.40934		9.71500	111.32321			0.00	0	270,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.96455			0.00	0	500,000,000.00
CBL11	On 06/05/2016	Spot Bond	9.36500	103.64896		9.36500	103.57165			0.00	0	626,500,000.00
CBL12	On 06/09/2018	Spot Bond	11.48500	103.21403		11.48500	103.12011			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.76988			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.73500	104.31741		11.73500	104.21888			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.10746			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL16	On 18/05/2017	Spot Bond		9.60500	100.85601		9.60500	100.77890			0.00	0	167,300,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.18017			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.17500	99.89895		12.17500	99.80115			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	102.17311			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.47462			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.17583			0.00	150,000,000	50,000,000.00
CBL22	On 06/05/2020	Spot Bond		10.46000	93.00963		10.46000	92.93234		1,046,000,000,000.00	100,000,000	100,000,000	50,000,000.00
CCT01	On 23/06/2023	Spot Bond		10.18000	114.30467		10.18000	114.21168			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		10.03000	110.60064		10.03000	110.51195			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.36000	115.42509		9.36000	115.33904			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.75494			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.96500	103.39290		11.96500	103.29500			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.24213			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.19591			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.49964			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.75515			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	103.15226			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.69050			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.74856			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.09323			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.09666			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.10103			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.62398			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.60702			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.69667			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.17093			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.30165			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.32039			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.45261			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.16093	10.11000	100.08044				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.45261			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.94319			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		119.60520	2.76000	119.52486				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	104.44527			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		116.63524	3.14000	119.50911				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.87446	8.25000	102.80669				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.45261			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.45261			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		124.83290	3.10000	119.08552				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		124.56147	2.40000	118.83329				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.42684			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00924			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.81648			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.61000		101.68076	8.61000	101.61052				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.07575			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.07498			0.00	1,300,000,000	1,300,000,000.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.51725			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.53180			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.66000	101.78947	8.66000	101.71876			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.66000	101.78947	8.66000	101.71876			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.71000	100.58782	8.71000	100.51755			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.30918			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.34149			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.76612			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.76612			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.48688			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.02162			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.31365			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.77893			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.82852			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	103.41434	9.35000	103.33605			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	103.41434	9.35000	103.33605			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.77887			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.78098			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	89.52809			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.27078			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.60449			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.24663			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.49441			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.49441			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.49441			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.49441			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.49441			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.55431			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.67602			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.79757			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.79757			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.79757			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.79757			0.00	0	10,000,000.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.67674			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.50500	103.21469		9.50500	103.13659			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.87775			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.93754			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.35246			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.17437			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72143			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.71989			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75638			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.86699			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.93735			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.96459			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	103.16158			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.68495			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.58589			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.41925			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.27390			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.31652			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.31652			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.31652			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.31652			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.54331			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.28655			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.44862			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.19207			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.92679			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.09430			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.18993			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.95356			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.33061			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.09434			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.09434			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.09365			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	122.92786			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.79532			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	122.61652			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	122.50632			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	122.64550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN310	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	120.65931			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	121.26754			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.17637			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.04500		93.29814		11.04500	93.21641			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.56500		94.85165		11.56500	94.76476			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.08943			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.33019			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.14894			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.50321			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.51369			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		101.58456		8.80500	101.53361			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.28875			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.17558			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	118.09986			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.30246			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.30801			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.32945			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	102.35231			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.29768			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.29768			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.29768			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.34683			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.32255			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.08943			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.81245			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	106.94492			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.42943			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.38353			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.08996			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.44137			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.36161			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.27529			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.31910			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.41511			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.09023			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.08733			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.33717			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.02915			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.02915			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.74703			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.43582			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	101.10702			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.07070			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.39099			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.49357			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.26200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN361	On 20/03/2024	Spot Bond	10.55000		100.31984		10.55000	102.94817			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.22500		102.29218		10.22500	104.92159			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	102.17142			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.49812			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.36500		103.81875		12.36500	107.04402			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.56168			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.39500		106.97242		12.39500	106.78668			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.82500		106.28068		10.82500	106.10791			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.56168			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.47594			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.35156			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.32317			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.92822			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.28875			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.09333			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.76000		103.02387		9.76000	102.86037			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.11712			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.32021			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		100.95442		10.55000	100.28899			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		100.27146		11.00000	11.00000			55,000,000,000,000.00	5,000,000,000	5,000,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000		38.69218		7.01000	39.28857			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	153.88103			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	8.73500		96.88010		8.73500	135.31137			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN88	On 28/04/2028	Spot Bond		8.35000	33.04264		8.35000	145.05855			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.35000	33.45906		8.35000	145.41725			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	90.94411			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	90.86668			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.87423			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.87423			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.31291			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.29187			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.29606			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.29431			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.50321			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.26684			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.28133			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.27947			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.91251			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.83562			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		9.16000	108.98311		9.16000	106.53892			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		9.06500	100.56239		9.06500	100.48935		5,956,610,593,500.00	657,099,900	1,249,133,300.00	
COJ05	On 05/06/2023	Spot Bond		10.37000	111.55358		10.37000	111.46117			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.51000	103.84284		8.51000	103.77192			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.96000	107.01834		9.96000	106.93358			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond		10.00500	101.84806		10.00500	101.76659			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.35500	95.28769		10.35500	95.20886			0.00	0	1,200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT02	On 03/04/2028	Spot Bond	11.08000		96.47573		11.08000	96.39050			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.08000		89.44918		11.08000	89.37015			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.88783			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.76536			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.64891			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.75549			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.28000		98.20112		11.28000	98.50405			0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.92021		100.00000	11.83380			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.26699			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.34000		97.73231		8.34000	97.66724			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.63736			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.50454			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.72028			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		74.17424		100.00000	73.73962			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.49860			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.00623			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.52279			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	102.61835			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.38281			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.42255			0.00	1,800,000,000	900,000,000.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.02785			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.96000		100.81595		8.96000	100.74355			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.39000		114.40958		7.39000	114.34154			0.00	0	660,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV22	On 07/02/2020	Spot Bond		8.62000	107.52068		8.62000	107.44551			1,612,802,000.00	187,100	3,838,387,100.00
DV23	On 27/02/2023	Spot Bond		9.10500	108.84415		9.10500	108.76386			1,744,518,000.00	191,600	3,942,957,000.00
DV24	On 18/02/2024	Spot Bond		9.20500	106.75251		9.20500	106.67293			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond		9.76500	106.43576		9.76500	106.35170			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.43239			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.16492			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.16945			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.06935			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.83389			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.28651			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		8.27000	130.36920		8.27000	130.28168			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.38801			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	102.90007		0.10000	134.25185			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		1.92000	123.50246		1.92000	123.42829			0.00	0	8,230,000,000.00
EL29	On 19/11/2029	Spot Bond		1.93000	110.93278		1.93000	110.86607			1,930,000,000,000.00	1,000,000,000	1,000,000,000.00
EL30	On 29/07/2030	Spot Bond		2.07500	110.07463		2.07500	110.00684			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond		2.10000	101.55354		2.10000	101.49100			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.86000	107.79090		9.86000	107.70496			790,772,000,000.00	80,200,000	40,100,000.00
EMM02	On 11/03/2021	Spot Bond		9.71000	108.28823		9.71000	108.20456			407,820,000,000.00	42,000,000	21,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond	10.13000	101.22908		10.13000	101.14757			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.45500	91.86452		10.45500	95.31098			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.61500	102.73317		10.61500	102.46878			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.90898			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.69801			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.37519			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.01812			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.80937			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.81557			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	84.88372		100.00000	84.29561			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	81.16148		100.00000	80.64121			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	90.57072		100.00000	89.90148			0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond	100.00000	98.91599		100.00000	98.11828			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	57.76378		100.00000	57.22444			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	130.21676		3.00000	130.12711			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.57000	101.42711		11.57000	101.33415			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.30059			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.55646			0.00	200,000,000	100,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.26993			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.15500	97.48792		10.15500	97.40879			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	99.99985			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.77774			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.04658			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.96545			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.93965			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.06526			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.03235			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.89674			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.45570			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.87156			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.90871			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.86413			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.89510			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.97000		103.56386		6.97000	103.50571			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.93500		106.17906		7.93500	106.11135			1,513,204,500.00	190,700	5,556,800,000.00
ES23	On 25/01/2023	Spot Bond	8.65500		112.50249		8.65500	112.42352			5,595,960,355,500.00	646,558,100	2,921,864,000.00
ES26	On 02/04/2026	Spot Bond	8.94000		94.21292		8.94000	94.14541			65,975,335,116,000.00	7,379,791,400	7,251,771,500.00
ES33	On 15/09/2033	Spot Bond	9.65500		83.63712		9.62500	83.79532			45,113,108,187,500.00	4,672,512,500	15,878,339,600.00
ES42	On 25/04/2042	Spot Bond	9.79000		89.41865		9.79000	89.34862			24,148,666,993,000.00	2,466,666,700	11,966,666,700.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.94640			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.97749			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.79702			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.56177			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.16305			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.67533			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.91574			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.00000		0.00000	102.11411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000		12.02747		100.00000	11.94027			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.70482		100.00000	11.61996			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.31829			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.33138			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.35748			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.38342			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.81000		103.15280		6.81000	103.09584			0.00	0	850,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.57500		96.53703		9.57500	96.46306			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.42654			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.42647			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.49609			0.00	0	20,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	104.08959			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.70457			0.00	0	600,000,000.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	100.71668			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.46000		97.84547		10.46000	98.63174			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.37500		102.65000		11.37500	102.55696			0.00	0	300,000,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	98.84885			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.11000		130.69900		2.11000	131.49441			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.04000		129.95985		2.04000	275.22406			0.00	0	20,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.25000		104.17355		2.25000	110.66592			450,000,000,000.00	200,000,000	100,000,000.00
FRBI28	On 31/03/2028	Spot Bond	2.47000		102.20034		2.47000	157.70104			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.28000		118.55549		2.28000	212.59425			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.82000		110.48939		7.82000	110.42032			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.88800		61.51371		7.88800	60.84557			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ02	On 28/10/2024	Spot Bond	9.47200	39.33704		9.47200	38.42760			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000	38.04843		9.71000	37.12936			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	63.63733		100.00000	63.27581			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	65.82989		100.00000	65.45591			0.00	0	200,000,000.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.22562			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.19199			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.19199			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.83449			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.17202			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.35059			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.47226			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30171			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.33256			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.35228		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.35228		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.46541			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.32575			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	100.30986			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.35372			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	100.32021			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC125	On 20/09/2017	Spot Bond		6.00000	100.28303		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.34125			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	100.42306			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.41027			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	14.16368		100.09221	14.06091			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.28949			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	110.49558			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.34881			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.39164			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.09735			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.85398			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.32494			0.00	0	0.00
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	100.32873			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.29902			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.30357			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.40112			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.29802			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	57.99352		13.22500	57.93204			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.28022			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.28058			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.42194			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.29394			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.49500	95.32924		3.49500	98.55395			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.30727			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.30727			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.92707			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08943			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.36227			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.55978			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.28875			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.28170			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.48223			0.00	0	0.00

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	100.33202				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.07880				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.46633				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.58501				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.38281				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.30060				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.38243				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.27836				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.44255				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.30357				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.30357				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.32203				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.03681				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.03911				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.37168				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.92868				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.32132				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.63711				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	102.07505				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.61828				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.89206				0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.66827				0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.50851				0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.66827				0.00	0	0.00

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	101.50212			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.28796			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		100.50124		8.75000	101.39740			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.27491			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.69091			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.32602			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.32418			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.53328			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.44522			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.35000		119.29812		3.35000	120.98282			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.33019			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.33357			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.33000		109.71819		3.33000	121.14452			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.61000		99.67027		1.61000	126.47841			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.35000		106.89369		3.35000	120.98282			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.59000		103.21089		2.59000	125.80699			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.66000		104.05554		2.66000	131.21191			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.62859			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	94.74706			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.51883			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.52795			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.28657			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.32797			0.00	0	0.00



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	102.50572			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.38348			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.36925			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.31208			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.48232			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.31171			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.30296			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	91.39899			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	91.03043			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.31051			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.45648	100.00000	100.00000	9.38792			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		22.88502	100.00000	100.00000	22.71910			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		49.17306	100.00000	100.00000	100.00000			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.73000	148.14350		4.73000	148.02118			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.70640			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.38186			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.26246			0.00	0	2,500,000,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.38077			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.76517			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.39071			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.25635			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	100.00000		0.00000	100.27851			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		2.18800	81.74430		2.18800	97.08178			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.44000	100.45330		2.44000	132.36883			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS102		On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.39807			0.00	0	0.00
FRS103		On 23/01/2024	Spot Bond	10.38000	102.13391		10.38000	102.04768			0.00	0	0.00
FRS104		On 23/01/2024	Spot Bond	10.38000	102.13391		10.38000	102.04768			0.00	0	0.00
FRS105		On 10/11/2015	Spot Bond	0.00000	100.00000		0.00000	103.79000			0.00	0	0.00
FRS106		On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.09497			0.00	0	0.00
FRS107		On 30/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.53178			0.00	0	0.00
FRS108		On 31/01/2038	Spot Bond	2.58000	98.49549		2.58000	106.89779			0.00	0	0.00
FRS109		On 07/12/2033	Spot Bond	2.59000	203.11146		2.59000	203.23711			0.00	0	0.00
FRS110		On 31/01/2038	Spot Bond	2.55000	107.50131		2.55000	107.47118			0.00	0	0.00
FRS111		On 03/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.01498			0.00	0	0.00
FRS112		On 07/12/2033	Spot Bond	2.62000	202.23697		2.62000	202.35853			0.00	0	0.00
FRS113		On 29/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.68093			0.00	0	0.00
FRS114		On 31/01/2025	Spot Bond	2.35000	109.43413		2.35000	109.63324			0.00	0	0.00
FRS115		On 31/03/2038	Spot Bond	2.64000	105.32349		2.64000	105.76211			0.00	0	0.00
FRS116		On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.11947			0.00	0	0.00
FRS36		On 07/12/2023	Spot Bond	2.55000	125.00897		2.55000	264.72833			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond	2.05000	129.86054		2.05000	275.01354			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond	2.77000	122.94323		2.77000	260.34915			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond	2.48000	103.04397		2.48000	128.25199			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.35523			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	2.01000	132.46766		2.01000	128.33884			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.57780			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.94143			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	101.24479			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.42000	106.87585		2.42000	106.80702			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	18.04417		104.97509	17.90757			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	21.99942		101.07593	21.83839			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	14.73248		100.44759	14.62524			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	20.48244		100.76967	20.33292			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.11000	115.05044		2.11000	114.97948			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.21000	98.89752		2.21000	111.08207			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.47864			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.24000	98.61975		2.24000	110.76979			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.85052			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.25000	127.89334		2.25000	343.15818			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.22024			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.15123			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.09633			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.79142			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.68737			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.80200			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.79500	103.33128		5.79500	103.28253		22,252,800,000,000.00	3,840,000,000	2,530,000,000.00	
FRX15	On 14/03/2015	Spot Bond	6.78000	104.01912		6.78000	103.96259			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.69000	103.07454		7.69000	103.01116			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.06500	103.81579		8.06500	103.74890			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX18	On 14/04/2018	Spot Bond	8.28500	109.43285	8.28500	109.36006			0.00		0	0.00	
FRX19	On 15/11/2019	Spot Bond	8.80000	102.11617	8.80000	102.04451			0.00		0	798,200,000.00	
FRX20	On 01/10/2020	Spot Bond	8.97000	101.26160	8.97000	101.18879			0.00		0	0.00	
FRX23	On 28/02/2023	Spot Bond	9.54500	92.28729	9.54500	92.21716			0.00		0	0.00	
FRX24	On 10/12/2024	Spot Bond	9.70000	107.56991	9.70000	107.48642			0.00		0	0.00	
FRX26	On 01/10/2026	Spot Bond	10.01000	98.10979	10.01000	98.85693			0.00		0	500,000,000.00	
FRX31	On 21/02/2031	Spot Bond	10.25500	97.58081	10.25500	97.49996			0.00		0	10,000,000.00	
FRX45	On 14/04/2045	Spot Bond	10.43000	79.53276	10.43000	79.46650			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	100.24509			0.00		0	0.00	
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.25457			0.00		0	0.00	
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.25834			0.00		0	0.00	
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.26774			0.00		0	0.00	
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.28281			0.00		0	0.00	
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.29411			0.00		0	0.00	
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.34297			0.00		0	0.00	
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.76084			0.00		0	0.00	
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.80119			0.00		0	0.00	
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.83773			0.00		0	0.00	
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.84631			0.00		0	0.00	
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.87069			0.00		0	0.00	
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.90729			0.00		0	0.00	
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.93778			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.07181			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.99337			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.43846			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.41500		102.39429		9.41500	102.31710			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT29	On 04/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.98219			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.60900			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	101.31039			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.33893			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.39410			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.46254			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.55756			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	100.50317			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.79517			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.58428			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.64785			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.78460			0.00	270,000,000	90,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.45821			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000		0.00000	100.92874			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.19343			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

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	100.69853			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.14196			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.23229			0.00	6,000,000,000	7,000,000,000.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.71554			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.86965			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.41694			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.24704			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.26282			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.14973			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.93464			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	101.49208			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.18623	102.43753		8.18623	99.56488			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	101.56186			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.53886	102.50951		8.53886	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	101.65155			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.98900	102.60524		8.98900	104.41639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.76116			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	101.62993			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.79205			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.85750			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.21709			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000		103.80386		9.89000	103.72086			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.36000		110.72717		8.36000	110.65204			36,367,672,000,000.00	4,350,200,000	4,226,100,000.00
HWAY23	On 07/12/2023	Spot Bond	1.84000		131.96513		1.84000	279.47533			55,200,000,000,000.00	30,000,000,000	19,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.85000		134.89076		1.85000	285.67096			55,500,000,000,000.00	30,000,000,000	10,000,000,000.00
HWAY34	On 31/07/2034	Spot Bond	9.58500		101.03819		9.58500	100.95982			38,099,734,722,000.00	3,974,933,200	5,665,966,600.00
HWAY35	On 31/07/2035	Spot Bond	9.60500		100.81538		9.60500	100.73703			115,260,000,000,000.00	12,000,000,000	6,000,000,000.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		52.58441		100.00000	52.20318			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		13.65160		100.00000	13.55262			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		99.27273		100.00000	98.20144			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		44.27999		100.00000	43.95544			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		21.82308		100.00000	21.66313			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		15.07897		100.00000	14.96965			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		55.80459		100.00000	55.40001			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.60000		117.71959		1.60000	117.65170			16,883,049,920,000.00	10,551,906,200	71,499,957,000.00
I2038	On 31/01/2038	Spot Bond	1.82000		122.71476		1.82000	122.64177			2,475,262,426,000.00	1,360,034,300	94,937,364,300.00
I2046	On 31/03/2046	Spot Bond	1.89500		121.86829		1.89500	121.79525			30,513,096,141,500.00	16,101,897,700	94,471,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2050	On 31/12/2050	Spot Bond	1.97000	127.77409		2.00000	126.75311			21,850,193,339,000.00	11,091,468,700	39,272,568,700.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	94.40000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.71000	104.98993		7.71000	104.92520			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.04035			0.00	2,000,000,000	500,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.17174			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.21000	104.93683		8.21000	104.86802			0.00	0	200,000,000.00
IBL22	On 15/03/2018	Spot Bond	8.31500	108.30121		8.31500	108.22931			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.87174			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.58000	118.90641		4.58000	118.80904			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.03000	103.61960		8.03000	103.55200			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.11438			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.17969			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.43000	102.52167		1.43000	129.44807			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.08000	105.86013		2.08000	131.76140			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.41006			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.26610			0.00	0	10,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.43500	103.31585		8.43500	103.24589			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.82528			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.93585			0.00	0	10,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.27094			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.00500	96.71955		9.00500	96.64975			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.46000	90.50480		9.46000	94.05033			0.00	0	19,600,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.67697			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL49	On 02/04/2018	Spot Bond	8.51500	98.19397		8.51500	98.12688			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.51000	102.04939		9.51000	101.94606			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.19925			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.23472			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.97000	101.78899		7.97000	101.72309			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.78500	101.24036		8.78500	101.16825			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.36738			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.95694			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.08500	104.37812		8.08500	104.30958			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.74500	105.27919		8.74500	105.20453			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.85500	106.39336		9.85500	106.30858			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.07553			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.31459			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00452		100.00000	0.00449			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.34205			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.40191			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.11000	98.08233		9.11000	98.01073			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.07167		5.00000	101.03077			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.07167		5.00000	101.03077			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	102.16494		5.00000	102.12314			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.07167		5.00000	101.03077			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.24535		4.00000	101.21267			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.71168			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.67217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW003	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.10100			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		108.48719		9.20000	108.40724			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.08804			0.00	88,800,000	29,600,000.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.08804			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.04664			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.71161		100.00000	7.65570			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.31870			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.08241			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.95762			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.71000		102.20371		9.71000	102.12474			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.70275			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.40321			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.87809			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		9.74462		100.00000	9.67398			0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000		99.18478		100.00000	98.38275			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		49.17306		100.00000	100.00000			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000		84.68677		100.00000	84.10138			0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000		99.72678		100.00000	98.91599			0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000		99.30887		100.00000	98.51651			0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000		97.48742		100.00000	96.72381			0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000		95.72408		100.00000	94.98774			0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000		94.02340		100.00000	99.17355			0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000		96.00000		100.00000	95.15625			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN434U	On 19/08/2014	Spot Bond	100.00000		92.27273	100.00000	90.22223				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000		87.62590	100.00000	85.77465				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000		83.90666	100.00000	82.26144				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000		98.30508	100.00000	95.86777				0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000		83.92695	100.00000	82.54354				0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	5.92500		99.98377	5.92500	99.88650				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	5.92500		99.75710	5.92500	99.66027				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.02500		99.52358	6.02500	99.42558				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.02500		99.40926	6.02500	99.31149				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.02500		99.18141	6.02500	99.08408				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.12500		98.93744	6.12500	98.83898				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.12500		98.47964	6.12500	98.38209				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.09852				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.20353		101.57304	11.20353	100.94490				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.20353		99.89818	11.20353	99.93242				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.25040				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.67251				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.24575				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.67418	6.50000	101.62089				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.31652				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.07669				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	89.68795				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.32337				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.48757				0.00	0	0.00

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	100.23940			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.71722			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.23293			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.23107			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.33225			0.00	800,000,000	400,000,000.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.02991			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.91133			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.80295			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.79358			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.62141			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.76938			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.38254			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.66904			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.15946			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.10414			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.63216			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.10096			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	97.82175			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond		100.00000	99.18478		100.00000	98.38275			0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond		100.00000	66.66669		100.00000	66.66667			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.89215			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.62598			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.64813			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF06	On 13/04/2017	Spot Bond	8.72000	102.21341		8.72000	102.14193			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.05865			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.06015			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.06117			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.31945			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.66000	99.76912		9.66000	99.69243			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.37716			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.91500	105.03710		8.91500	104.96244			0.00	0	35,800,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.94406			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	99.88298			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	101.22266			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.96539			0.00	0	1,240,000,000.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.25527			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.89000	101.91351		8.89000	101.84086			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.12204			0.00	0	10,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.65276			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.17000	98.38560		3.17000	122.44712			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.65000	138.08762		3.65000	137.98529			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.04192			0.00	0	10,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	99.84941			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.79908			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.49731			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.15752			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.60000	96.82993		3.60000	97.60314			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV030A	On 31/01/2025	Spot Bond		3.60000	96.74920		3.60000	103.30076			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.54814			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.22237			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.40321			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		10.62500	112.04758		10.62500	111.95306			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.69481			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.65000	138.08762		3.65000	137.98529			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond		100.00000	81.18662		100.00000	81.18660			0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond		100.00000	99.18478		100.00000	99.84423			0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond		100.00000	98.78725		100.00000	98.00323			0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond		100.00000	96.97701		100.00000	96.22135			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond		100.00000	92.17172		100.00000	97.56098			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond		100.00000	95.90551		100.00000	93.69231			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond		100.00000	82.80264		100.00000	81.20000			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond		100.00000	82.19178		100.00000	100.00000			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.67784			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.39137			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.79718			0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond		5.90000	97.13454		5.90000	97.13453			0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond		5.92500	99.95133		5.92500	99.85412			0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond		5.92500	99.83793		5.92500	99.74095			0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond		6.02500	99.49089		6.02500	99.39295			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond		6.12500	99.01964		6.12500	98.92102			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA437	On 11/09/2014	Spot Bond	6.12500	98.90460		6.12500	98.80620			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.13179			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.04848			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.69792			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.96960			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.83417			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.91936			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.63593			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.80955			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.80820			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.80552			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.81760			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.48211			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.32747			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.30052			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.97447			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.71196			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.70456			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.01910			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.91708			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.38239			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.18355			0.00	0	0.00
IVC031	On 18/08/2014	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
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.27829			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.08089			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.08303			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.08302			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	62.05861		100.00000	61.60868			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	102.14323			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	65.41117		100.00000	64.93174			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.12311			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	23.50381		100.00000	23.33341			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.71095			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	90.64039		100.00000	89.97555			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	88.97540		100.00000	88.34436			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	64.23671		100.00000	63.76590			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	72.34462		100.00000	71.93363			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	63.60226		100.00000	63.14115			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond		100.00000	57.25570		100.00000	56.84059			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.43116			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.44758			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.18783			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	92.00000		100.00000	91.08911			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.84468			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.56454			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.73000	139.58644		8.73000	139.48924			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.57953			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.25593			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.74334			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.72716			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.31080			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.01500	99.46666		9.01500	99.39400			0.00	0	1,370,300,000.00
LGL03	On 03/04/2018	Spot Bond	9.16500	71.52033		9.16500	97.15146			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.61000	101.58272		9.61000	101.50373			0.00	0	505,200,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.61452			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.71000	100.67286		10.71000	100.58681			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.67071			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.90654			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.96699			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.03941			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.44734			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.31571			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.66191			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.20610			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.92784			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	69.92337		100.00000	69.52381			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	90.64039		100.00000	89.97555			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.20092			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.18620			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ12U	On 12/12/2014	Spot Bond	100.00000		84.59770	100.00000	84.01826				0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000		94.31525	100.00000	93.58974				0.00	0	0.00
MAQ25U	On 09/07/2014	Spot Bond	100.00000		99.45504	100.00000	98.64865				0.00	0	0.00
MAQ26U	On 24/07/2014	Spot Bond	100.00000		95.54974	100.00000	94.80519				0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.64981				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.03677				0.00	305,100,000	101,700,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.72042				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.56475				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.00653				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.36625				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.40966				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.72336				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.90151				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.05793				0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.37653				0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.47208				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		85.08159	100.00000	84.49074				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		62.39677	100.00000	61.94439				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		21.74856	100.00000	21.59088				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		53.09706	100.00000	52.71211				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.92500		102.42013	8.92500	102.34686				0.00	0	126,100,000.00
MBSA02	On 15/04/2019	Spot Bond	8.81500		102.34025	8.81500	102.26792				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.44802				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.41690			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.82289			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.63034			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.64197			0.00	315,900,000	105,300,000.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.70008			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	103.38907			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	103.56050			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.25000		102.84528		8.25000	102.77715			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.99500		101.30244		8.99500	101.22940			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.78500		101.22879		9.78500	101.14955			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.46000		101.72632		6.46000	101.67384			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.25643			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.26587			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.81000		102.24540		9.81000	102.16465			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.72500		103.47956		7.72500	103.41565			0.00	0	4,990,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.71489			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.17500		99.89891		9.17500	99.82549			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.33513			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.66000		105.83660		9.66000	104.91757			0.00	0	700,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		14.33015		100.00000	14.22626			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.68643			0.00	240,000,000	80,000,000.00
MQB02	On 31/05/2017	Spot Bond	8.87500		99.86502		8.87500	99.79396			0.00	0	73,200,000.00
MTN02	On 13/07/2014	Spot Bond	5.94500		104.99240		5.94500	104.94116		2,378,000,000,000.00		400,000,000	343,400,000.00
MTN03	On 13/07/2015	Spot Bond	7.81000		101.33496		7.81000	101.27064			0.00	0	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN04	On 13/07/2017	Spot Bond		8.81500	103.25371		8.81500	103.17992			0.00	0	510,500,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.71722		100.89771	6.66814			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.80574		100.61875	6.75612			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	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.97331			0.00	202,414,800	67,471,600.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.98713			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.99389			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.07721			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.17412			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.43066		100.00000	0.42753			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.43066		100.00000	0.42753			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.22000	95.56745		9.22000	95.49726			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.66000	101.70746		7.66000	101.64411			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.33000	99.01142		9.33000	98.93785			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.42480			0.00	910,500,000	503,500,000.00
NBK12A	On 19/03/2021	Spot Bond		9.11000	104.11095		9.11000	104.03536			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.90170			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.55500	103.97203		9.55500	103.89295			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.16427			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond		9.31000	100.17388		9.31000	100.04875			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.98280			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.21537			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.55203			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.82936			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.24599			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.14386			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.15367			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.41000	106.76086		7.41000	106.69756			0.00	0	696,600,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.91061			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.82500	114.15938		8.82500	114.07904			0.00	0	445,600,000.00
NBK4	On 28/10/2024	Spot Bond		10.90500	34.40110		10.90500	34.37185			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.61000	103.61457		7.61000	103.55116			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.89470			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	101.59155			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.96000	104.87377		7.96000	104.80706			0.00	0	460,500,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.21020			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.58736			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.13290			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.93970			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.71115			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.67059			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	90.50185			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.63551			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	101.42937			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.55343			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.35441			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.78934			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	86.75819			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.32727			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.05325			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.27810			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.26302			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.90211			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.25376			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.24897			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.24879			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.23643			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.28875			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		10.07500	103.89517		10.07500	106.55282			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.28689			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		10.11000	102.63502		10.11000	105.31930			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.28875			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.25829			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.25851			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		100.00000	0.01354		100.00000	100.00000			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.66000	105.27385		8.66000	105.20112			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.62404			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.83217			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		10.20500	105.20197		10.20500	104.14016			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	99.90830			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.95233			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.26500	111.12910		12.26500	111.02131			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	111.16153			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.76155			0.00	0	10,000,000.00
NILB10	On 08/12/2016	Spot Bond		2.06000	166.44772		2.06000	166.34575			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.86000	106.48362		8.86000	106.40715			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.42335			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.40482			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.49000	105.37913		9.49000	105.43465			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.83195			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.01337			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.78529			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.81450			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	100.79700			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.69000	105.38243		9.69000	106.40234			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.81456			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.83200			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.82034			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.89000		105.38590		9.89000	105.43496			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.85541			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.84366			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.84950			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.06481			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.99388			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.86699			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.68500		114.02484		8.68500	113.94541			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.06000		120.58875		9.06000	120.50168		3,366,696,000,000.00	371,600,000	794,000,000.00	
NRA023	On 31/05/2023	Spot Bond	1.95500		172.88679		1.95500	172.78233			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.45000		123.00525		9.45000	122.91220			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.38289			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.27019			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.98625			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.22142			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.73474			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.76046			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.86051			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.07351			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.21801		100.00000	17.09318			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		44.76178		100.00000	44.43370			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond	6.94000	104.14443		6.94000	104.08621			0.00	0	3,800,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	15.82847		100.00000	15.71372			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.63000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	55.52155		100.00000	66.76059			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.04229			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.30952			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.59327			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.51306			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.57899			0.00	700,000,000	300,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.45056			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.23822			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.27419			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.29038			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.32634			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.48093			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.51687			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.40312			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.71000	105.39374		6.71000	105.33639			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.31500	98.80340		6.31500	98.75275			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.15000	40.04506		8.15000	40.01885			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.72500	111.78268		6.71000	111.74042		2,821,383,976,630,000.00	19,536,650,800	10,102,145,300.00	
R158	On 15/09/2015	Spot Bond	6.71000	111.80056		6.71000	111.74042			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.61000	92.55184		6.61000	92.50279			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.71000	117.77526		6.71000	117.71191			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159P	On 15/09/2016	Spot Bond	6.54000		86.85344		6.54000	86.80789			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.36500		116.77708		8.33000	116.99683		5,544,040,152,199,500.00	62,766,306,300	63,936,100,000.00	
R187P	On 21/12/2026	Spot Bond	8.07000		37.32633		8.07000	37.30213			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.99000		34.84585		7.99000	34.82348			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.55000		285.94290		1.55000	285.77958		5,550,473,585,000.00	3,580,950,700	22,139,096,000.00	
R201	On 21/12/2014	Spot Bond	5.96000		101.60435		5.94500	101.56282		8,344,000,000,000.00	1,400,000,000	63,326,000,000.00	
R202	On 07/12/2033	Spot Bond	1.79000		228.61395		1.79000	228.47891		87,586,157,955,000.00	48,930,814,500	47,150,096,500.00	
R2023	On 28/02/2023	Spot Bond	8.17500		100.10133		8.15500	100.15645		1,300,049,998,072,500.00	59,027,522,700	58,333,824,700.00	
R203	On 15/09/2017	Spot Bond	7.32500		105.12786		7.31500	105.09476		2,010,014,638,460,000.00	74,404,728,800	26,097,318,000.00	
R2030	On 31/01/2030	Spot Bond	8.81500		96.62822		8.81500	96.55916		1,480,699,625,000,000.00	67,975,000,000	23,444,800,000.00	
R2032	On 31/03/2032	Spot Bond	8.93500		94.83128		8.93500	96.07843		276,985,000,000,000.00	31,000,000,000	49,500,000,000.00	
R2037	On 31/01/2037	Spot Bond	9.01000		98.78997		9.01000	98.71784		457,712,013,955,000.00	50,800,445,500	01,551,395,500.00	
R204	On 21/12/2018	Spot Bond	7.58500		101.88858		7.57500	101.86407		1,913,964,763,707,500.00	52,335,499,500	29,168,175,900.00	
R2048	On 28/02/2048	Spot Bond	9.06000		99.79877		9.06000	99.72671		2,379,617,395,902,000.00	62,650,926,700	41,277,200,000.00	
R207	On 15/01/2020	Spot Bond	7.82000		97.32597		7.81000	100.92422		2,447,001,531,758,000.00	12,915,796,900	03,139,150,000.00	
R208	On 31/03/2021	Spot Bond	7.97500		95.50371		7.96000	95.51662		6,017,086,116,277,500.00	54,493,556,900	16,353,941,800.00	
R209	On 31/03/2036	Spot Bond	8.96500		75.87500		8.93500	76.04779		1,938,336,948,278,500.00	16,211,594,900	89,121,262,200.00	
R210	On 31/03/2028	Spot Bond	1.75000		171.43737		1.75000	171.33665		1,728,284,775,000.00	987,591,300	36,138,776,700.00	
R211	On 31/01/2017	Spot Bond	0.73000		131.77444		0.73000	131.70788		6,904,027,268,000.00	9,457,571,600	95,971,871,600.00	
R212	On 31/01/2022	Spot Bond	1.51000		137.03190		1.51000	136.95388		29,685,778,258,000.00	19,659,455,800	63,775,455,800.00	
R213	On 28/02/2031	Spot Bond	8.84500		86.51579		8.81500	86.68382		2,410,107,440,958,500.00	72,482,469,300	90,189,890,100.00	
R214	On 28/02/2041	Spot Bond	9.00500		77.10568		9.00500	77.05034		1,614,316,891,148,000.00	79,268,949,600	55,473,201,900.00	
R226C	On 15/09/2014	Spot Bond	5.91500		98.87834		5.91500	98.83083		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond	6.77000	95.50856		6.77000	95.45674			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.61000	92.55184		6.61000	92.50279			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.53000	89.70823		6.53000	89.66125			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.54000	86.85344		6.54000	86.80789			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.95000	97.34982		5.95000	97.30349			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.68000	93.90973		6.68000	93.85917			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.55000	91.04121		6.55000	90.99313			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.53000	88.18756		6.53000	88.14113			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.59000	85.27750		6.59000	85.23219			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.29000	80.92250		7.29000	80.87502			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.34000	77.94655		7.34000	77.90051			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.58000	74.50208		7.58000	74.45666			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.56000	71.84323		7.56000	71.79954			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.54000	69.29263		7.54000	69.25060			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.53000	66.81032		7.53000	66.76985			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.77000	63.50576		7.77000	63.46609			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.75000	61.20686		7.75000	61.16873			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.88000	58.41298		7.88000	58.37599			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.85000	56.31983		7.85000	56.28430			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.82000	54.31739		7.82000	54.28324			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.79000	52.40128		7.79000	52.36847			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.75000	50.61100		7.75000	50.57947			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.71000	48.90075		7.71000	48.87043			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.27000	44.62766		8.27000	44.59802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R346C	On 21/12/2024	Spot Bond	8.23000	43.02807	8.23000	42.99963			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	8.19000	41.50179	8.19000	41.47449			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	8.15000	40.04506	8.15000	40.01885			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	8.11000	38.65436	8.11000	38.62918			0.00		0	0.00	
R350C	On 21/12/2026	Spot Bond	8.07000	37.32633	8.07000	37.30213			0.00		0	0.00	
R351C	On 21/06/2027	Spot Bond	8.03000	36.05782	8.03000	36.03455			0.00		0	0.00	
R352C	On 21/12/2027	Spot Bond	7.99000	34.84585	7.99000	34.82348			0.00		0	0.00	
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.07607			0.00		0	0.00	
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.90798			0.00		0	0.00	
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	102.08005			0.00		0	0.00	
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.90246			0.00		0	0.00	
RCSB1U	On 30/04/2017	Spot Bond	100.00000	17.78410	100.00000	17.65516			0.00		0	0.00	
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.59137	100.00000	6.54306			0.00		0	0.00	
RCSB3U	On 17/03/2017	Spot Bond	100.00000	17.86862	100.00000	17.73908			0.00		0	0.00	
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.57816			0.00		0	0.00	
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.46443			0.00		0	0.00	
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.01439			0.00		0	0.00	
RDFC12	On 14/08/2014	Spot Bond	0.00000	100.00000	0.00000	102.49584			0.00		0	0.00	
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.17396			0.00		0	0.00	
RDFC14	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.83878			0.00		0	0.00	
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.47232			0.00		0	0.00	
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.37919			0.00		0	0.00	
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.61169			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.22832			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.49858			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.01756			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.46198			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.73537			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.51596			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	101.46332			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.12081			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.11882			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.89993			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.89993			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.20503			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.22827			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.67250			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.53086		12.35000	107.42412			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.58688			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.38866		100.00000	14.28433			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.07478			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.77925			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.61142			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.47345			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.32483			0.00	147,900,000	49,300,000.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.20664			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.46676	100.00000	2.44907				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		13.42177	100.00000	16.65425				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		24.73199	100.00000	24.55268				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.53406	100.00000	12.25747				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		24.68940	100.00000	24.51041				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	102.08978				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	102.79777				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.26000		105.59047	9.26000	105.51216				0.00	0	768,300,000.00
RW23	On 10/12/2023	Spot Bond	9.40500		91.92152	9.40500	101.25856				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.96500		85.70752	9.96500	102.77719				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	97.96773				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.96000		107.36707	7.96000	107.29877				0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.85500				0.00	0	10,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.36500		101.77550	9.36500	101.69918				0.00	0	750,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	101.53955				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	100.36563				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	101.42164				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.58541				0.00	0	10,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.55663				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.36000		103.03718	7.36000	102.97649				0.00	0	1,020,100,000.00
SBK9	On 10/04/2018	Spot Bond	9.07500		99.88620	9.07500	99.81356				0.00	0	2,360,100,000.00
SBN27	On 15/09/2015	Spot Bond	8.17000		110.08077	8.17000	110.00894				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.03000		110.24395	8.03000	110.17321				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN31	On 15/09/2015	Spot Bond	7.96000	110.32567		7.96000	110.25549			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.71500	101.26371		8.71500	101.19331			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.10500	110.15649		8.10500	110.08516			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.07000	110.19729		8.07000	110.12624			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.33108			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.26785			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.01916			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.36500	104.04457		8.36500	103.97509			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.65283			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.21786			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.25732			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.11000	105.80968		9.11000	105.73243			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.98000	101.90276		9.98000	101.82188			0.00	0	10,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.09651			0.00	0	10,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.24866			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.02623			0.00	0	10,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	103.80431			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.66500	101.84549		8.66500	101.77509			0.00	0	1,702,100,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	11.72071		100.00000	11.64221			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.69500	106.49400		9.69500	106.41048			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.50492			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	9.20500	98.57682		9.20500	98.50412			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.03000	94.96842		9.03000	94.90006			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.41131			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS31	On 27/06/2027	Spot Bond	9.98000		99.25506		9.98000	99.17586			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.66000		95.70233		9.66000	95.62875			0.00	0	11,500,000.00
SBS9	On 07/07/2016	Spot Bond	7.76000		106.66154		7.76000	106.59427			0.00	0	365,600,000.00
SBSI11	On 07/12/2023	Spot Bond	2.08000		129.56317		2.08000	274.38310			0.00	0	10,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.37500		103.91096		1.37500	129.62390			687,500,000,000.00	500,000,000	500,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	104.62000			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
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.56606			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		14.15742		100.00000	14.05478			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		161.79127		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.00000		113.85763		2.00000	127.64299			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.67418		6.50000	101.62089			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.35288			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.08269			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.18873			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.34500		98.67082		9.34500	98.59698			0.00	0	272,100,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.36323			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.21353			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.21609			0.00	207,000,000	69,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.19883			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.15358			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	15.11559		100.00000	15.00600			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.44395			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	59.41049		100.00000	61.10830			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34142			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000	83.14351		100.00000	82.57919			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	21.38242		100.00000	21.22740			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	23.00999		100.00000	22.79514			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	21.16272		100.00000	20.86541			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.01000	106.86993		8.01000	106.80039			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.17500	100.50597		9.17500	101.72477			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.66500	101.39955		8.66500	101.32945			0.00	0	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.86503			0.00	1,184,700,000	394,900,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.86920			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.17489			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.87523			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.34977			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.41500	102.40177		8.41500	102.33260			0.00	0	200,000,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.63393			0.00	207,000,000	69,000,000.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.90381			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.57966			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.51000	95.45074		9.51000	95.37808			0.00	0	1,353,400,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.68356			0.00	0	0.00

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	100.17490			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.47712			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.56800		88.03393		9.56800	87.96651			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.63000		87.75833		9.63000	87.69070			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.19000		101.05076		7.19000	100.99298			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.07000		92.07246		9.07000	95.62004			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.33392			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.49500		101.86315		8.49500	101.79409			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.35000		109.28647		2.35000	109.63324			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.52500		98.42993		8.52500	98.36260			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.13932			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.02113			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.75000		105.79143		9.75000	105.70892			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.60599			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.25548			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.31680			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.04500		78.05086		10.04500	77.98853			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.50973			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.72554			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.95678			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.72119			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000		94.31525		100.00000	93.58974			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.37671			0.00	45,600,000,000	7,600,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1090	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.26293			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.24642			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.19740			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.12998			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.08065			0.00	0	0.00
SY1105	On 07/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.95100			0.00	0	0.00
SY1106	On 09/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.91821			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.89990			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.88527			0.00	0	0.00
SY1109	On 11/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.88565			0.00	0	0.00
SY1110	On 14/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.83645			0.00	0	0.00
SY1111	On 18/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.77160			0.00	0	0.00
SY1112	On 18/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.77175			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.78555			0.00	0	0.00
SY1114	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.68982			0.00	0	0.00
SY1115	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.72196			0.00	0	0.00
SY1116	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.70591			0.00	0	0.00
SY1117	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.72252			0.00	0	0.00
SY1118	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.65541			0.00	0	0.00
SY1119	On 29/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.58929			0.00	0	0.00
SY1120	On 29/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.58929			0.00	0	0.00
SY1121	On 05/08/2014	Spot Bond	100.00000	92.63959		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.17000	109.50032		7.17000	109.43711			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.93000	102.87544		8.93000	102.80180			15,181,000,000,000.00	1,700,000,000	850,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
T018	On 15/07/2014	Spot Bond	100.00000		97.85522	100.00000	102.29222				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		96.66368	100.00000	95.91045				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		28.68906	100.00000	28.48107				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.33283				0.00	207,000,000	69,000,000.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.14403				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.77856				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.60939				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.75511				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.24704				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.26027				0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000	0.00000	98.05364				0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	97.54645				0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000	0.00000	97.38453				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.20238				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.96000		105.21618	7.96000	105.14814				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.41918				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.45896				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.67276	7.83000	103.60679				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.39730				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.44702				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.24237				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.39730				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.44702				0.00	0	0.00

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	80.80090		7.16000	103.29858			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.54446			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.53651			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.72730			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.70147			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	102.48116			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.39200			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.39531			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.45896			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	104.09437		8.73000	103.97159			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.38934			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.44702			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.04500	93.29025		9.04500	100.92042			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.52207			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.59932			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.54843			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.52656			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.67876			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.72333			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.71538			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.81992			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.34246			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.35039			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.55771			0.00	0	0.00

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	101.46248			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	7.03336		101.06155	6.98131			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.38934			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.66758			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.56831			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.64782			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.48909			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.79860			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.43257			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.45251			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.43257			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.45251			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.46248			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.42060			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.45251			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.56219			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.56219			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.56219			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.72167			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.76153			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.71170			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.50836			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	102.55811			0.00	0	0.00

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	102.53821			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.21000		105.05615		8.21000	104.98688			0.00	0	1,273,100,000.00
TL20	On 22/02/2020	Spot Bond	9.86000		86.06131		9.86000	85.96451		8,479,600,000,000.00	860,000,000	2,200,000,000.00	
TN17	On 14/11/2017	Spot Bond	8.15500		104.49520		8.15500	104.42714		6,524,000,000,000.00	800,000,000	21,906,200,000.00	
TN20	On 17/09/2020	Spot Bond	9.21000		109.15628		9.21000	109.07618		26,562,947,820,000.00	2,884,142,000	10,605,432,000.00	
TN20U	On 14/04/2020	Spot Bond	100.00000		0.84899		100.00000	0.84097			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.45500		110.00993		9.45500	109.92711			0.00	0	10,580,000,000.00
TN25	On 19/08/2025	Spot Bond	9.58000		103.06129		9.58000	102.98140			0.00	0	17,400,000,000.00
TN27	On 14/11/2027	Spot Bond	9.58000		96.22090		9.58000	96.14753		1,360,360,000.00	142,000	2,360,500,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.07988			0.00	300,000,000	100,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.88575			0.00	800,000,000	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.99635			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.98803			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.01389			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.01653			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.14401			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.40823			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.20535			0.00	207,000,000	69,000,000.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.94647			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.94526			0.00	0	0.00
TPDA04	On 10/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.89130			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.88384			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.18757		10.00000	100.10714			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.18290		9.75000	100.10447			0.00	0	0.00

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		10.18238	100.00000	10.10382				0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.00000	0.00000	100.54739				0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		100.00000	0.00000	100.58213				0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		100.00000	0.00000	100.60140				0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		100.00000	0.00000	100.60526				0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		100.00000	0.00000	100.71281				0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		100.00000	0.00000	100.94887				0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	98.57513				0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000		100.00000	0.00000	97.88837				0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000		100.00000	0.00000	97.69281				0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000		100.00000	0.00000	99.68983				0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000		100.00000	0.00000	96.66325				0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.41720				0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000		100.00000	0.00000	95.86001				0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000		103.54906	0.00000	99.18747				0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000		100.00000	0.00000	95.28365				0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000		100.00000	0.00000	95.45116				0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000		100.00000	0.00000	98.70040				0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		100.00000	0.00000	95.27194				0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	95.04266				0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000		100.00000	0.00000	98.23069				0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	94.81620				0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		100.00000	0.00000	94.12006				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	93.83881			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.21626		100.00000	13.12044			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.84717			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.39992			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.33595			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.33326			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.30805			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.19244			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.83151			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.64858			0.00	0	0.00
TWC055	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.41014			0.00	0	0.00
TWC056	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.37758			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.49984			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.72978			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.34641			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.65178			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.36000	110.19428		9.36000	110.11214			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.61166			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.93187			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.65500	104.61183		9.65500	104.53145			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.12142			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.07140			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.10484			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.14191			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.14353			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.07835			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.08058			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.07000	110.75590		7.07000	110.69319		107,464,000,000,000.00	15,200,000,000	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.21000	243.83007		1.21000	243.69727			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	7.03000	102.63873		7.03000	102.58094			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.81500	103.97817		7.81500	103.91321		64,083,000,000,000.00	8,200,000,000	4,100,000,000.00	
WSP3	On 28/05/2019	Spot Bond	8.13000	104.41741		8.13000	104.34960			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.43500	103.54384		8.43500	103.47412			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.50000	103.53026		8.50000	103.46003		42,500,000,000,000.00	5,000,000,000	2,500,000,000.00	
Z014	On 30/06/2015	Spot Bond	6.66000	93.77528		6.66000	93.72521			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.59000	92.01106		6.59000	91.96218			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.96000	97.67151		5.96000	97.62480			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.66000	93.75859		6.66000	93.70852			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.52000	67.96655		7.52000	67.92566			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	40.96117		100.00000	40.72847			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	21.68126		100.00000	21.55809			0.00	0	0.00
<b>Total for j-Bonds :</b>									<b>33,629,565,270,686,500.00</b>	<b>19,370,868,700</b>	<b>153 785 847 600.00</b>	
<b>Grand Total:</b>									<b>33,629,565,873,776,100.00</b>	<b>19,370,930,332</b>	<b>153 789 403 591.00</b>	