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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 17/07/2014

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 28/07/2014	Any day expiry		10.67500	10.67500		10.69270	10.69270		9.20	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	13.29	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	24.87500	0.02487	32.63910	0.03264	24.875	10.28	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry		10.67670	10.67670		10.69450	10.69450		9.32	0.00	0	7,308.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	155.43480	0.15543	146.33700	0.14634	155.435	10.16	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	0.02060	0.00002	0.02290	0.00002	0.021	25.58	0.00	0	500.00
\$ / R	On 30/07/2014	Any day expiry		10.67850	10.67850		10.69630	10.69630		9.43	0.00	0	0.00
\$ / R	On 30/07/2014	Any day expiry	10.71	Call	61.81010	0.06181	74.16680	0.07417	61.810	9.51	0.00	0	14,000.00
\$ / R	On 07/08/2014	Any day expiry		10.69270	10.69270		10.71040	10.71040		9.57	0.00	0	0.00
\$ / R	On 07/08/2014	Any day expiry	10.81	Put	173.30380	0.17330	164.28510	0.16429	173.304	10.14	0.00	0	2,000.00
\$ / R	On 07/08/2014	Any day expiry	10.90	Call	35.73850	0.03574	41.74430	0.04174	35.738	10.61	0.00	0	2,000.00
\$ / R	On 07/08/2014	Any day expiry	10.90	Put	243.03850	0.24304	231.34430	0.23134	243.038	10.61	0.00	0	2,000.00
\$ / R	On 08/08/2014	Any day expiry		10.69440	10.69440		10.71220	10.71220		9.62	0.00	0	0.00
\$ / R	On 08/08/2014	Any day expiry	10.74	Call	81.67520	0.08168	93.11610	0.09312	81.675	9.80	0.00	0	250.00
\$ / R	On 22/08/2014	Any day expiry		10.71920	10.71920		10.73700	10.73700		9.67	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	18.37110	0.01837	15.53610	0.01554	18.371	9.84	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	1.08660	0.00109	1.21220	0.00121	1.087	15.12	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry		10.72820	10.72820		10.74580	10.74580		9.65	0.00	0	1,959.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	184.31430	0.18431	176.79650	0.17680	184.314	10.12	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	0.26890	0.00027	0.32770	0.00033	0.269	17.80	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.72990	10.72990	10.74760	10.74760		9.85	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.01100	0.00001	0.00060	0.00000	0.011	19.93	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	69.71160	0.06971	77.57930	0.07758	69.712	10.83	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry			10.74960	10.74960	10.76710	10.76710		9.87	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	165.80110	0.16580	177.16450	0.17716	165.801	9.85	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.76200	10.76200	10.77950	10.77950		9.90	282,577,834.00	26,257	676,449.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.16370	0.00016	0.18210	0.00018	0.164	15.97	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.21250	0.00021	0.23370	0.00023	0.213	15.64	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.22690	0.00023	0.24870	0.00025	0.227	15.56	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.31510	0.00032	0.34050	0.00034	0.315	15.15	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	4.15860	0.00416	4.11410	0.00411	4.159	11.80	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	7.65590	0.00766	7.57890	0.00758	7.656	10.52	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	10.31710	0.01032	10.20360	0.01020	10.317	9.93	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	13.66150	0.01366	13.48860	0.01349	13.662	9.41	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	14.12170	0.01412	13.93900	0.01394	14.122	9.35	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	15.02030	0.01502	14.80410	0.01480	15.020	9.36	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	16.95390	0.01695	16.66450	0.01666	16.954	9.38	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	19.08010	0.01908	18.70650	0.01871	19.080	9.40	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	25.32030	0.02532	24.68520	0.02469	25.320	9.45	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	38.44320	0.03844	37.22790	0.03723	38.443	9.53	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	404.40150	0.40440	420.50730	0.42051	404.402	9.55	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	42.40150	0.04240	41.00730	0.04101	42.401	9.55	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	61.27490	0.06127	59.02470	0.05902	61.275	9.63	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	328.80030	0.32880	343.80190	0.34380	328.800	9.65	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	66.80030	0.06680	64.30190	0.06430	66.800	9.65	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	321.69080	0.32169	336.56400	0.33656	321.691	9.66	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	72.66730	0.07267	69.90750	0.06991	72.667	9.67	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	82.11990	0.08212	78.94330	0.07894	82.120	9.70	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	280.86600	0.28087	294.89680	0.29490	280.866	9.72	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	88.86600	0.08887	85.39680	0.08540	88.866	9.72	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	95.97440	0.09597	92.20110	0.09220	95.974	9.74	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	261.66670	0.26167	275.23640	0.27524	261.667	9.75	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	99.66670	0.09967	95.73640	0.09574	99.667	9.75	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	119.51510	0.11952	114.76790	0.11477	119.515	9.80	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	220.11020	0.22011	232.51900	0.23252	220.110	9.82	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	146.42520	0.14643	140.62980	0.14063	146.425	9.86	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	178.24330	0.17824	189.21850	0.18922	178.243	9.90	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	208.42450	0.20842	200.74000	0.20074	208.425	10.19	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	214.80090	0.21480	206.95290	0.20695	214.801	10.24	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	143.25890	0.14326	152.75020	0.15275	143.259	10.28	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	123.68190	0.12368	132.22830	0.13223	123.682	10.53	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	114.90120	0.11490	122.99470	0.12299	114.901	10.66	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	96.76070	0.09676	103.85730	0.10386	96.761	10.96	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	334.76070	0.33476	324.35730	0.32436	334.761	10.96	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	75.79150	0.07579	81.62020	0.08162	75.791	11.38	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	73.97370	0.07397	79.68560	0.07969	73.974	11.43	0.00	0	14,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	52.87020	0.05287	57.14930	0.05715	52.870	12.02	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	41.96620	0.04197	45.48450	0.04548	41.966	12.46	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	37.53900	0.03754	40.75470	0.04075	37.539	12.68	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	32.21580	0.03222	35.05470	0.03505	32.216	13.00	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	30.86070	0.03086	33.60100	0.03360	30.861	13.09	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	30.20750	0.03021	32.90080	0.03290	30.208	13.13	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	768.20750	0.76821	753.40080	0.75340	768.208	13.13	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	29.57120	0.02957	32.21760	0.03222	29.571	13.17	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	15.06110	0.01506	16.56430	0.01656	15.061	14.70	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	9.89580	0.00990	10.93330	0.01093	9.896	14.94	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,247.89580	1.24790	1,231.43330	1.23143	1,247.896	14.94	0.00	0	799.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	4.59860	0.00460	5.11460	0.00511	4.599	15.38	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	3.65970	0.00366	4.07660	0.00408	3.660	15.51	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	3.26450	0.00326	3.63900	0.00364	3.264	15.58	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	2.82990	0.00283	3.15720	0.00316	2.830	15.66	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	1.17020	0.00117	1.31000	0.00131	1.170	16.16	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.77450	10.77450	10.79210	10.79210		10.13	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	73.23220	0.07323	70.82720	0.07083	73.232	9.78	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	85.63790	0.08564	82.75050	0.08275	85.638	9.83	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.78200	10.78200	10.79950	10.79950		10.23	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	203.33950	0.20334	196.48570	0.19649	203.340	10.23	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	1.28470	0.00128	1.43640	0.00144	1.285	16.96	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.78750	10.78750	10.80500	10.80500		10.22	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.13090	0.00013	0.13260	0.00013	0.131	18.07	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	137.18210	0.13718	145.62080	0.14562	137.182	10.87	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.80420	10.80420	10.82150	10.82150		10.34	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	244.29380	0.24429	255.38810	0.25539	244.294	10.28	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.84370	10.84370	10.86090	10.86090		10.70	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.48820	0.00049	0.49580	0.00050	0.488	17.32	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	223.77710	0.22378	217.51340	0.21751	223.777	10.63	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	127.68380	0.12768	134.41370	0.13441	127.684	12.17	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	7.04700	0.00705	7.64070	0.00764	7.047	18.20	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.85520	10.85520	10.87250	10.87250		10.74	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	34.74220	0.03474	33.61990	0.03362	34.742	10.25	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	56.58790	0.05659	60.09480	0.06009	56.588	14.66	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.89570	10.89570	10.91310	10.91310		11.01	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	236.53940	0.23654	231.05950	0.23106	236.539	10.87	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	19.44530	0.01945	21.58930	0.02159	19.445	20.27	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.90140	10.90140	10.91890	10.91890		11.03	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	1.20930	0.00121	1.21770	0.00122	1.209	16.97	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	181.06430	0.18106	189.31250	0.18931	181.064	12.19	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			10.92640	10.92640	10.94400	10.94400		11.07	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.92840	10.92840	10.94600	10.94600		11.07	18,195,786.00	1,665	171,595.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	5.95180	0.00595	6.08010	0.00608	5.952	13.88	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	10.68710	0.01069	10.90860	0.01091	10.687	12.55	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	19.43400	0.01943	19.77970	0.01978	19.434	11.26	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	25.07360	0.02507	24.39580	0.02440	25.074	11.07	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	34.46770	0.03447	33.70380	0.03370	34.468	10.90	0.00	0	46,500.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	44.52240	0.04452	43.68150	0.04368	44.522	10.75	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	872.92240	0.87292	889.68150	0.88968	872.922	10.75	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	700.81820	0.70082	717.39050	0.71739	700.818	10.46	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	79.48750	0.07949	78.41300	0.07841	79.488	10.40	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	81.36640	0.08137	80.25490	0.08025	81.366	10.39	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	83.77930	0.08378	82.13250	0.08213	83.779	10.40	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	88.75480	0.08875	85.99850	0.08600	88.755	10.43	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	104.89250	0.10489	100.88550	0.10089	104.893	10.50	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	107.76260	0.10776	103.74020	0.10374	107.763	10.52	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	122.89550	0.12290	118.81040	0.11881	122.895	10.58	0.00	0	22,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	129.32230	0.12932	125.21410	0.12521	129.322	10.60	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	139.36130	0.13936	135.23170	0.13523	139.361	10.64	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	157.18510	0.15719	153.02170	0.15302	157.185	10.70	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	168.53560	0.16854	164.36210	0.16436	168.536	10.74	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	196.94690	0.19695	192.76060	0.19276	196.947	10.82	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	408.35120	0.40835	421.76260	0.42176	408.351	10.86	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	402.79700	0.40280	416.20790	0.41621	402.797	10.87	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	251.92640	0.25193	247.73860	0.24774	251.926	10.97	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.85	Call	345.29600	0.34530	0.00000	0.00000	345.296	11.01	1,726,480.00	5,000	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	340.39150	0.34039	353.80450	0.35380	340.392	11.02	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	310.75840	0.31076	304.95910	0.30496	310.758	11.17	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	354.19310	0.35419	346.98940	0.34699	354.193	11.39	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	420.31790	0.42032	412.47380	0.41247	420.318	11.70	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	490.77420	0.49077	482.32660	0.48233	490.774	12.02	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	151.92770	0.15193	159.25980	0.15926	151.928	12.98	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	133.95900	0.13396	140.60900	0.14061	133.959	13.35	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	130.97960	0.13098	137.51460	0.13751	130.980	13.41	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	129.52220	0.12952	135.99820	0.13600	129.522	13.45	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	88.51220	0.08851	93.24170	0.09324	88.512	14.65	0.00	0	28,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	87.60530	0.08761	92.32500	0.09232	87.605	14.68	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	79.95850	0.07996	84.45170	0.08445	79.959	14.97	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	66.50560	0.06651	70.33300	0.07033	66.506	15.57	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	65.88570	0.06589	69.68070	0.06968	65.886	15.60	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	36.96490	0.03696	39.18370	0.03918	36.965	17.82	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	35.42160	0.03542	37.54990	0.03755	35.422	18.01	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	33.03120	0.03303	34.31580	0.03432	33.031	18.78	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	32.84850	0.03285	34.11290	0.03411	32.848	18.87	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	12.29630	0.01230	14.34630	0.01435	12.296	22.97	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.93410	10.93410	10.95180	10.95180		11.06	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	242.44960	0.24245	238.31460	0.23831	242.450	10.93	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	31.15670	0.03116	32.00760	0.03201	31.157	21.35	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.94950	10.94950	10.96730	10.96730		11.20	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	1.95840	0.00196	1.97730	0.00198	1.958	16.64	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	238.18920	0.23819	247.87270	0.24787	238.189	11.98	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.01910	11.01910	11.03710	11.03710		11.38	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	3.33580	0.00334	3.37990	0.00338	3.336	16.32	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	253.23510	0.25324	249.13020	0.24913	253.235	11.07	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	303.73390	0.30373	314.54950	0.31455	303.734	11.97	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	14.27	Call	56.06470	0.05606	56.97750	0.05698	56.065	22.96	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.07400	11.07400	11.09220	11.09220		11.72	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	259.31500	0.25931	256.11080	0.25611	259.315	11.17	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	67.24450	0.06724	70.07450	0.07007	67.244	23.05	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.07600	11.07600	11.09410	11.09410		11.72	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	4.27010	0.00427	4.29960	0.00430	4.270	15.95	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	375.68100	0.37568	388.09710	0.38810	375.681	11.86	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.11130	11.11130	11.12950	11.12950		11.75	0.00	0	22,611.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	72.49810	0.07250	71.67140	0.07167	72.498	11.15	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	109.59740	0.10960	109.21580	0.10922	109.597	10.97	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	152.55330	0.15255	152.68040	0.15268	152.553	10.82	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	240.67580	0.24068	237.01900	0.23702	240.676	11.14	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	258.32800	0.25833	254.61790	0.25462	258.328	11.21	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	310.43030	0.31043	306.58870	0.30659	310.430	11.40	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	199.96720	0.19997	207.47260	0.20747	199.967	14.13	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	129.14880	0.12915	134.26240	0.13426	129.149	15.73	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	98.32290	0.09832	102.18940	0.10219	98.323	16.87	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	82.13240	0.08213	81.24260	0.08124	82.132	21.62	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.13290	11.13290	11.15110	11.15110		11.78	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	265.28990	0.26529	261.83650	0.26184	265.290	11.27	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	65.87990	0.06588	67.75640	0.06776	65.880	22.61	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.19630	11.19630	11.21470	11.21470		12.05	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	268.42110	0.26842	266.54500	0.26654	268.421	11.31	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	69.14710	0.06915	71.46320	0.07146	69.147	22.30	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.25580	11.25580	11.27450	11.27450		12.25	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	272.40840	0.27241	270.78700	0.27079	272.408	11.41	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	73.88670	0.07389	76.21470	0.07621	73.887	22.39	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.28850	11.28850	11.30740	11.30740		12.39	15,803,900.00	1,400	11,246.00
\$ / R	On 26/06/2015	Any day expiry			11.31720	11.31720	11.33630	11.33630		12.41	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	274.92460	0.27492	271.70930	0.27171	274.925	11.47	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	72.44960	0.07245	75.93910	0.07594	72.450	22.27	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.38570	11.38570	11.40520	11.40520		12.70	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	279.81460	0.27981	278.56660	0.27857	279.815	11.60	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	77.26290	0.07726	79.43240	0.07943	77.263	22.05	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.44840	11.44840	11.46780	11.46780		12.90	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	287.60970	0.28761	286.30980	0.28631	287.610	11.81	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	77.65760	0.07766	79.71860	0.07972	77.658	21.97	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.48740	11.48740	11.50670	11.50670		13.05	0.00	0	160.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	214.31110	0.21431	213.73130	0.21373	214.311	11.83	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	287.35860	0.28736	294.85980	0.29486	287.359	16.20	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.51760	11.51760	11.53700	11.53700		13.09	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	293.95550	0.29396	292.12010	0.29212	293.955	11.99	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	78.68330	0.07868	82.07960	0.08208	78.683	21.70	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.58250	11.58250	11.60180	11.60180		13.34	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	298.67070	0.29867	297.24400	0.29724	298.671	12.12	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	88.52240	0.08852	90.65880	0.09066	88.522	21.72	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.64310	11.64310	11.66230	11.66230		13.47	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	302.16950	0.30217	300.80830	0.30081	302.170	12.22	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	78.72450	0.07872	80.62600	0.08063	78.724	21.44	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.68410	11.68410	11.70340	11.70340		13.57	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	1,063.31120	1.06331	1,080.47380	1.08047	1,063.311	12.41	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.69930	11.69930	11.71850	11.71850		13.58	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	304.37360	0.30437	302.95860	0.30296	304.374	12.29	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	72.84530	0.07285	74.62420	0.07462	72.845	21.28	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.76200	10.76200	10.77950	10.77950		9.90	581,148.00	54	969.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.92840	10.92840	10.94600	10.94600		11.07	0.00	0	67.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	41,396.04810	0.41396	42,737.50610	0.42738	41,396.048	10.85	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.11130	11.11130	11.12950	11.12950		11.75	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.38310	18.38310	18.47000	18.47000		9.85	24,890,717.40	1,354	44,095.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	8.37410	0.00837	7.30160	0.00730	8.374	13.43	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	19.74040	0.01974	17.52940	0.01753	19.740	10.56	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	24.20190	0.02420	21.23350	0.02123	24.202	9.92	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	42.32740	0.04233	33.44870	0.03345	42.327	9.34	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	49.71190	0.04971	39.58640	0.03959	49.712	9.37	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	107.74180	0.10774	130.39830	0.13040	107.742	10.95	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	54.49780	0.05450	66.43790	0.06644	54.498	11.83	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	51.50790	0.05151	62.72490	0.06272	51.508	11.93	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	38.09200	0.03809	46.01680	0.04602	38.092	12.49	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.65010	18.65010	18.73770	18.73770		10.90	0.00	0	10,861.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	437.31300	0.43731	399.59030	0.39959	437.313	10.79	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.77780	18.77780	18.86560	18.86560		11.16	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	331.66330	0.33166	302.44490	0.30244	331.663	10.66	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	456.34170	0.45634	420.26030	0.42026	456.342	10.90	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	521.88930	0.52189	482.62360	0.48262	521.889	11.02	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	133.59550	0.13360	146.42910	0.14643	133.595	14.10	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	76.84170	0.07684	84.20530	0.08421	76.842	14.34	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	75.54250	0.07554	82.77810	0.08278	75.543	14.35	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.93610	18.93610	19.02400	19.02400		11.64	0.00	0	250.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.20690	19.20690	19.29540	19.29540		12.12	0.00	0	0.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10603	0.10603	0.10607	0.10607		12.26	0.00	0	2,764.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10774	0.10774	0.10778	0.10778		13.82	0.00	0	13,501.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10966	0.10966	0.10970	0.10970		14.19	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.55270	14.55270	14.59470	14.59470		9.83	0.00	0	69,164.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	9.74100	0.00974	9.72320	0.00972	9.741	10.24	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	26.26940	0.02627	24.90690	0.02491	26.269	9.56	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	46.95910	0.04696	43.82410	0.04382	46.959	9.62	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	122.76780	0.12277	113.21010	0.11321	122.768	9.73	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	133.38760	0.13339	122.98600	0.12299	133.388	9.75	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	24.61500	0.02462	29.34690	0.02935	24.615	12.83	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	6.54080	0.00654	8.58510	0.00859	6.541	13.96	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.78360	14.78360	14.82610	14.82610		10.77	7,391,800.00	500	14,170.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	45.86730	0.04587	42.17520	0.04218	45.867	11.03	0.00	0	1,737.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	70.34460		0.07034		65.61380	0.06561	70.345	10.71	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	93.38510		0.09339		98.01120	0.09801	93.385	13.89	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.03850		15.03850		15.08220	15.08220		11.32	0.00	0	2,526.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.28910		15.28910		15.33430	15.33430		11.92	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			507.62500		507.62500		504.39900	504.39900			0.00	0	0.00
AL12	On 06/11/2014	Index Future			515.12400		515.12400		511.85800	511.85800			0.00	0	0.00
AL12	On 05/02/2015	Index Future			523.06900		523.06900		519.74900	519.74900			0.00	0	0.00
AL37	On 07/08/2014	Index Future			427.93100		427.93100		427.58000	427.58000			0.00	0	0.00
AL37	On 06/11/2014	Index Future			434.25400		434.25400		433.90200	433.90200			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			505.81200		505.81200		504.64900	504.64900			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			513.28500		513.28500		512.11100	512.11100			0.00	0	1.00
ALBI	On 07/08/2014	Index Future			460.45300		460.45300		458.88900	458.88900			0.00	0	597.00
ALBI	On 06/11/2014	Index Future			467.25600		467.25600		465.67400	465.67400			0.00	0	48.00
ALBI	On 05/02/2015	Index Future			474.46200		474.46200		472.85300	472.85300			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.05050		10.05050		10.05130	10.05130		9.85	0.00	0	14,005.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.14470		10.14470		10.14510	10.14510		10.15	0.00	0	7,835.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	49.35990		0.04936		49.61090	0.04961	49.360	10.56	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	121.95770		0.12196		122.18550	0.12219	121.958	10.21	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	310.88490		0.31088		311.57330	0.31157	310.885	10.17	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	93.67580		0.09368		94.82580	0.09483	93.676	11.52	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	86.11010		0.08611		87.25130	0.08725	86.110	11.64	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.25050		10.25050		10.25160	10.25160		10.66	0.00	0	300.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.35670		10.35670		10.35730	10.35730		11.21	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.99140		9.99140		10.00530	10.00530		9.27	0.00	0	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.12410		10.12410		10.13790	10.13790		10.18	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			24.72110		24.72110		-27.86790	-27.86790			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			712.33530		712.33530		723.47080	723.47080			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			797.78150		797.78150		808.86660	808.86660			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			50.78980		50.78980		-38.36540	-38.36540			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			650.94040		650.94040		662.78210	662.78210			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			82.93830		82.93830		86.44740	86.44740			0.00	0	5,000.00
CF CANDO CAFU	On 21/07/2014	Can-Do Future			17.85720		17.85720		72.59390	72.59390			0.00	0	24.00

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 CAFW	On 06/08/2014	Can-Do Future		51.87690	51.87690		52.20410	52.20410			0.00	0	50,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future		11.98420	11.98420		12.00940	12.00940		10.34	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future		12.17960	12.17960		12.20470	12.20470		11.29	0.00	0	834.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.39720	12.39720		12.42270	12.42270		11.95	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.72650	1.72650		1.72870	1.72870		9.21	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.74430	1.74430		1.74710	1.74710		10.79	0.00	0	0.00
EL28	On 07/08/2014	Bond Future		123.77357	123.77357		124.05583	124.05583			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		124.13625	124.13625		124.42441	124.42441			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		9.41765	86.19544		9.49934	85.57498			0.00	0	0.00
ES33	On 06/11/2014	Bond Future		9.51168	83.68445		9.59584	83.05584			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.60400	84.97565		9.69095	84.33688			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		458.75300	458.75300		457.36000	457.36000			0.00	0	521.00
GOVI	On 06/11/2014	GOVI		465.53000	465.53000		464.12300	464.12300			0.00	0	105.00
GOVI	On 05/02/2015	GOVI		472.71000	472.71000		471.27900	471.27900			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		117.25952	117.25952		117.25509	117.25509			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		119.00638	119.00638		119.00343	119.00343			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/08/2014	Bond Future		121.64839	121.64839		122.20587	122.20587			0.00	0	1,015.00
I2038	On 06/11/2014	Bond Future		123.46062	123.46062		124.02795	124.02795			0.00	0	900.00
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		122.08460	122.08460		122.35274	122.35274			0.00	0	0.00
I2046	On 06/11/2014	Bond Future		122.55811	122.55811		122.83182	122.83182			0.00	0	5,348.00
I2050	On 07/08/2014	Bond Future		128.10372	128.10372		128.09772	128.09772			0.00	0	688.00
I2050	On 06/11/2014	Bond Future		130.01234	130.01234		130.00759	130.00759			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		216.95500	216.95500		217.34100	217.34100			0.00	0	706.00
IGOV	On 06/11/2014	Index Future		220.18800	220.18800		220.58100	220.58100			0.00	0	647.00
IGOV	On 05/02/2015	Index Future		223.61000	223.61000		224.00900	224.00900			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ILBI	On 07/08/2014	Index Future			587.90600		587.90600		588.95300	588.95300			0.00	0	210.00
ILBI	On 06/11/2014	Index Future			596.74800		596.74800		597.81200	597.81200			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate			143.21342		143.21342		143.30505	143.30505			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 20/08/2014	Jibar Tradeable Future			6.03000		93.97000		6.04000	93.96000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.08000		93.92000		6.07000	93.93000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future			6.20000		93.80000		6.21000	93.79000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future			6.26000		93.74000		6.28000	93.72000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.38000		93.62000		6.40000	93.60000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future			6.43000		93.57000		6.52000	93.48000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.60000		93.40000		6.63000	93.37000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.83000		93.17000		6.86000	93.14000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.01000		92.99000		7.05000	92.95000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.17000		92.83000		7.22000	92.78000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			7.31000		92.69000		7.35000	92.65000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.43000		92.57000		7.47000	92.53000			0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future			9.32050		9.32050		9.37620	9.37620		6.88	0.00	0	0.00
NZ\$ / R	On 12/12/2014	Foreign Exchange Future			9.38780		9.38780		9.44100	9.44100		8.44	0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future			1.35220		1.35220		1.35390	1.35390			0.00	0	225.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.35280		1.35280		1.35450	1.35450			0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.68582		112.55116		6.67237	112.56587		1.00	1,223,881,313.84	10,874	2,906.00
R157	On 06/11/2014	Bond Future			6.91519		107.40195		6.89583	107.41826		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future			7.24331		109.05932		7.21619	109.07532		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			8.13343		119.70393		8.19482	119.17402		8.86	107,733,537.00	900	40,378.00
R186	On 07/08/2014	Bond Future	7.60	Call	29.12000		0.02912		19.12000	0.01912	29.120	8.61	0.00	0	210.00
R186	On 07/08/2014	Bond Future	8.00	Call	531.61000		0.53161		397.08000	0.39708	531.610	8.76	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.25	Call	1,590.57000		1.59057		1,286.08000	1.28608	1,590.570	8.86	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.43	Put	214.62000		0.21462		329.80000	0.32980	214.620	8.96	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.70	Put	31.29000		0.03129		57.99000	0.05799	31.290	9.10	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	4.53000		0.00453		9.99000	0.00999	4.530	9.23	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	0.25000		0.00025		0.69000	0.00069	0.250	9.38	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.20722		121.47251		8.27068	120.93621		9.50	2,429,450.20	20	23,112.00
R186	On 06/11/2014	Bond Future	9.17	Put	343.70000		0.34370		410.75000	0.41075	343.700	9.80	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.27599		118.05137		8.34186	117.50619		10.02	0.00	0	0.00
R186	On 05/02/2015	Bond Future	9.00	Put	1,347.96000		1.34796		1,492.80000	1.49280	1,347.960	10.26	0.00	0	9,600.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 21/12/2026	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			286.59722		286.59722		287.02589	287.02589			0.00	0	0.00
R197	On 06/11/2014	Bond Future			290.86693		290.86693		291.30556	291.30556			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			5.90179		102.21002		5.87952	102.21802		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			229.52958		229.52958		230.02879	230.02879		10.28	0.00	0	126.00
R202	On 06/11/2014	Bond Future			232.94903		232.94903		233.45853	233.45853			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			7.98060		102.05806		8.01189	101.86869		7.32	0.00	0	10,508.00
R2023	On 06/11/2014	Bond Future			8.06459		99.64587		8.09699	99.45501		8.03	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.14507		101.18306		8.17899	100.98872		8.10	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			7.11846		106.44376		7.12493	106.42573		2.86	0.00	0	24,351.00
R203	On 07/08/2014	Bond Future	6.84	Call	50.64000		0.05064		51.86000	0.05186	50.640	2.80	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.23347		103.85346		7.24008	103.83647		2.96	47,668,738.14	459	6,585.00
R203	On 06/11/2014	Bond Future	6.84	Call	273.97000		0.27397		271.80000	0.27180	273.970	2.87	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	388.36000		0.38836		385.17000	0.38517	388.360	2.89	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.34781		105.45574		7.35537	105.43795		2.91	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,363.63000		1.36363		1,354.34000	1.35434	1,363.630	2.90	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			8.54323		95.64060		8.61465	95.05646			0.00	0	1,868.00
R2030	On 06/11/2014	Bond Future			8.61543		97.05352		8.68893	96.46200			0.00	0	2,313.00
R2030	On 05/02/2015	Bond Future			8.68428		94.54368		8.76020	93.94254			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			8.80252		97.33103		8.88394	96.56292			0.00	0	8,604.00
R2037	On 06/11/2014	Bond Future			8.87239		98.76899		8.95606	97.99075			0.00	0	1,398.00
R2037	On 05/02/2015	Bond Future			8.93929		96.03518		9.02551	95.24444			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.40576		103.30119		7.42224	103.23994		4.16	0.00	0	14,507.00
R204	On 07/08/2014	Bond Future	7.78	Put	44.77000		0.04477		55.13000	0.05513	44.770	4.23	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.50744		104.82738		7.52474	104.76654		4.22	28,513,047.36	272	336.00

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	7.99	Put	361.08000		0.36108		379.64000	0.37964	361.080	4.27	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.60374		102.41017		7.62253	102.34782		4.34	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			8.86161		102.72359		8.93793	101.92357			0.00	0	10,044.00
R2048	On 06/11/2014	Bond Future			8.92964		99.81543		9.00806	99.00485			110,795,127.30	1,110	10,700.00
R2048	On 05/02/2015	Bond Future			8.99508		101.35537		9.07587	100.53171			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			7.63354		98.86521		7.65493	98.77263		5.30	0.00	0	33,961.00
R207	On 06/11/2014	Bond Future			7.72675		100.32587		7.74910	100.23314		5.40	5,417,596.98	54	461.00
R207	On 05/02/2015	Bond Future			7.81627		98.23246		7.84012	98.13781		5.60	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.88371		99.88794		7.90897	99.79217		5.57	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,674.19000		1.67419	1,633.59000	1.63359		1,674.190	5.45	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			7.78236		97.18714		7.81379	97.03200		6.20	0.00	0	16,244.00
R208	On 07/08/2014	Bond Future	8.28	Put	28.63000		0.02863	40.88000	0.04088		28.630	6.30	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.87099		95.22510		7.90373	95.06890		6.64	0.00	0	571.00
R208	On 06/11/2014	Bond Future	8.50	Put	399.26000		0.39926	435.54000	0.43554		399.260	6.80	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.95457		96.69436		7.98910	96.53526		6.63	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			8.72155		78.40672		8.80289	77.77241		13.11	0.00	0	10,760.00
R209	On 06/11/2014	Bond Future			8.78808		76.41890		8.87157	75.77624		14.72	0.00	0	16,291.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,501.47000		1.50147	1,285.10000	1.28510		1,501.470	14.46	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	2,322.89000		2.32289	2,027.63000	2.02763		2,322.890	14.59	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	3,129.47000		3.12947	2,770.68000	2.77068		3,129.470	14.69	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,350.24000		3.35024	2,976.01000	2.97601		3,350.240	14.72	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	3,579.04000		3.57904	3,189.70000	3.18970		3,579.040	14.75	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	1,105.30000		1.10530	1,302.06000	1.30206		1,105.300	14.88	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	676.35000		0.67635	813.41000	0.81341		676.350	15.04	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	573.28000		0.57328	694.10000	0.69410		573.280	15.09	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	254.36000		0.25436	317.80000	0.31780		254.360	15.33	0.00	0	2,050.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	10.00	Put	226.59000		0.22659		284.32000	0.28432	226.590	15.36	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	199.83000		0.19983		251.99000	0.25199	199.830	15.36	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.85071		77.59805		8.93659	76.94508		14.93	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/08/2014	Bond Future			171.80752		171.80752		172.19736	172.19736			0.00	0	123.00
R210	On 06/11/2014	Bond Future			172.32761		172.32761		172.72551	172.72551			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			130.74526		130.74526		130.80759	130.80759			0.00	0	390.00
R211	On 06/11/2014	Bond Future			132.69306		132.69306		132.75796	132.75796			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			135.77802		135.77802		136.05196	136.05196			0.00	0	349.00
R212	On 06/11/2014	Bond Future			137.80083		137.80083		138.08056	138.08056			106,106,639.10	770	19,259.00
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			8.55243		89.51854		8.62881	88.91827		11.38	0.00	0	23,660.00
R213	On 06/11/2014	Bond Future			8.62372		87.30048		8.70227	86.69240		12.82	0.00	0	6,205.00
R213	On 05/02/2015	Bond Future			8.69203		88.64724		8.77306	88.02932		13.05	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			8.80119		79.41750		8.87747	78.79506		13.57	0.00	0	4,311.00
R214	On 06/11/2014	Bond Future			8.86744		77.30314		8.94574	76.67241		15.33	0.00	0	1,726.00
R214	On 06/11/2014	Bond Future	9.20	Call	4,114.10000		4.11410		3,712.27000	3.71227	4,114.100	15.47	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	466.54000		0.46654		562.96000	0.56296	466.540	15.89	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			8.93101		78.49569		9.01158	77.85483		15.63	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			21,098.59000		21,098.59000		21,145.25000	21,145.25000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future			5.01130		5.01130		5.02710	5.02710		7.15	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future			5.00010		5.00010		5.01750	5.01750		8.71	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>										<b>1,983,713,115.32</b>	<b>50,689</b>	<b>3 623 326.00</b>
<b><u>i-Bonds</u></b>												
AA02	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.36620				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.17000	103.88862	7.17000	103.86874				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.55137				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.58500	105.64126	8.58500	105.61713			20,604,000,000,000.00	2,400,000,000	4,000,000,000.00	
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000	0.00000	100.11931				0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.26000	103.64774	9.26000	103.62211				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.21053				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	101.31323				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.45000	97.34715	9.45000	97.32274				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.27000	103.10125	7.27000	103.08125				0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.66803				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.69500	106.05202	8.69500	106.02750				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.38000	138.31315	1.38000	138.28747				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.23000	128.20492	2.23000	272.22089				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.16005				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.35406				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.67449				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.70215				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.72045				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.30479				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.40304				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.22532				0.00	0	0.00

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		7.93000	106.22507		7.93000	106.20263			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.23418			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		7.61000	103.26443		7.61000	103.24321			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.64517			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.18815			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.22700			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.14120			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.27656			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.55357			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.65514			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.44808			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.69446			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		2.93000	130.72007		2.93000	130.69039			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.13000	118.63788		4.13000	118.60707			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.88000	104.92376		4.88000	104.89426			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.87000	105.55213		5.87000	105.51993			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		11.09500	107.99647		11.09500	107.96479			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.23082			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.56313			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.59276			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.62047			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.63000	112.44019		4.63000	112.40950			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	59.76361		100.00000	59.61884			0.00	0	0.00

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	1.97000	171.87091		1.97000	171.83628			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	160.87217		2.76000	160.83633			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.00000	174.07436		2.00000	174.03915			0.00	0	0.00
ABN12	On 22/07/2014	Spot Bond	7.91000	105.18060		7.91000	105.18059			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.79000	184.38172		1.79000	184.34546			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.09125	76.02321		8.09125	76.00701			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.09125	76.02321		8.09125	76.00701			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	100.58315			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.05000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.00000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.51000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	89.03000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	88.42000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.26378			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.13607			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.07000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.15000	101.35706		7.15000	101.33778			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	88.39000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	91.01000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	88.78000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45420			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.46000	111.24369		7.46000	111.22156			0.00	0	0.00

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	100.02456			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	85.85000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	85.59000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.54500		94.94625		2.54500	106.92487			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.50500		101.89616		2.50500	157.64910			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.39000		116.78564		2.39000	209.97396			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	85.01000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.60000		92.34296		9.60000	92.31944			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	94.88000			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	102.46984			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	91.04000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.14000			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		107.09594		9.63000	107.06842			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.58000		107.47033		9.58000	107.44285			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.96500		91.09888		8.96500	91.07704			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	105.20000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.46000			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	9.67500		106.76059		9.67500	106.73303			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	89.92000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.83810			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	99.78585			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.24500		108.45870		8.24500	108.43489			0.00	0	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.97000		104.93765		8.97000	104.91250			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.12000		102.70860		7.12000	102.68907			0.00	0	530,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.90000		97.98103		8.90000	97.95772			0.00	0	590,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.80000		96.14971		9.80000	96.12471			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.82000		105.57746		7.82000	105.55545			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.04000		218.02243		2.04000	276.17822			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.32000		125.86140		1.32000	128.64487			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.02000		128.48672		2.02000	131.04097			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00473		100.00000	0.00472			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		59.46257		100.00000	59.31853			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.62000		106.66213		11.62000	106.62941			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.66378			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		3.80240		100.00000	3.79319			0.00	0	200,000,000.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.70590			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.30306			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		22.66406		100.00000	22.60916			0.00	0	0.00

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	101.62165			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	64.16293	11.00000	64.14459			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	22.66406	100.00000	22.60916			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	100.70737			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.77676			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.67641			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.69733			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.70654			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.79125			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.79125			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.79003			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.65969			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.79003			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.79249			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	90.35299			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.64789			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.53034			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.68481			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.70550			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.71382			0.00	0	0.00

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	100.69710		0.00		0	0.00	
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.65969		0.00		0	0.00	
ACL104	On 20/12/2019	Spot Bond	9.42000	103.21291	9.42000	103.27438		0.00		0	0.00	
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	99.85424		0.00		0	0.00	
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.53163		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	84.11323		0.00		0	0.00	
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	165.64372		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	165.70289		0.00		0	0.00	
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.67633		0.00		0	0.00	
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.25368		0.00		0	0.00	
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.25368		0.00		0	0.00	
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.13408		0.00		0	0.00	
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.65540		0.00		0	0.00	
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.65038		0.00		0	0.00	
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.70679		0.00		0	0.00	
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.04445		0.00		0	0.00	
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.70629		0.00		0	0.00	
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.45454		0.00		0	0.00	
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.36680		0.00		0	0.00	
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.68837		0.00		0	0.00	
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.46542		0.00		0	0.00	
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.18244		0.00		0	0.00	
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.67886		0.00		0	0.00	

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	100.66567			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.59864			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.58436			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.61207			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.66399			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.63465			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.60116			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.61039			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.41895		10.23000	103.39091			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.61945			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.60535			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	118.47384			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.52500	101.89975		9.52500	101.87385			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.66141			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	114.57840		1.75000	114.59497			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.93114			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.61105			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.64382			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.66448			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.62313			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.66036			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.19859			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.62182			0.00	0	0.00

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	102.54207		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.61568		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.85355		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.66036		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.64668		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.68211		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.69298		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.21824		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.48824		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.69557		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.69557		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.73051		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.64796		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.73675		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.99365		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.73051		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	93.25739		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.70981		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.69751		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	119.73034		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	120.59639		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.60657		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.60077		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.15762		0.00		0	0.00	

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	100.61651			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.61899			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.64382			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.60740			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.60657			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.66882			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.53574			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.79015			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.93482			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.79836			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.89171			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	15.71372		100.00000	15.67565			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.18487			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.30862			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.39105			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.05537			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.06136			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.06932			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.05792			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.03000	99.36098		8.03000	99.33961			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.07457			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.08670			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.50500	103.27203		8.50500	103.24867			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR02	On 30/04/2023	Spot Bond	9.27500	116.84124		9.27500	116.81230			0.00	0	100,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	85.58835		100.00000	85.39427			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.27000	109.40081		7.27000	109.37959			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	98.91304		100.00000	98.64499			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.34000	100.76390		9.34000	100.73892			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.05434		100.00000	14.02323			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.01000	101.36350		10.01000	101.33659			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.75500	162.41621		2.75500	162.38003			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.85532			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.78391			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.82461			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.18042			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	100.71398			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.47522			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.56556			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	100.62313			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.78777			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.01964			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.36500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.90494			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	2.64000		127.37378		2.64000	289.87792			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	100.00000		33.51450		100.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.74094			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.56511			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.55682			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.45479			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.99500		105.73491		8.99500	105.70949			0.00	0	100,000,000.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.51529			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.91905			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	102.05064			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.50115			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	101.30840			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.54000		101.30034		9.54000	101.27455			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.42500		108.29050		7.42500	108.26894			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		30.55797		100.00000	30.42359			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.43816			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.39991			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.59000		102.82549		7.59000	102.80443			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.84500		105.98110		8.84500	105.95605			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA01	On 31/03/2016	Spot Bond		11.09292	102.96033		11.09292	102.02668			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.07001	101.13058		11.07001	100.92226			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.10924	101.05246		11.10924	100.87840			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.60592			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.14758	100.90578		11.14758	100.80837			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.91076	100.35353		11.91076	100.30234			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.62004			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.62004			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.62011			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.34292	100.13776		11.34292	100.32323			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.27414	101.92334		11.27414	100.85376			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.07001	101.13058		11.07001	100.92226			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.18514	101.20655		11.18514	101.00506			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.35906	95.90348		10.35906	100.61464			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.58903			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.57798			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.57798			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.54753			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.99795			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.84351	99.85268		10.84351	100.11111			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.62000	99.44621		11.62000	99.32067			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.56138			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.54500	69.55200		11.54500	97.09337			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.99795			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.53553			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		89.65597		9.28000	100.52489			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.56968			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.39500		68.30056		11.39500	96.86200			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.55307			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.56692			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.56692			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.87032			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.54643			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.57746			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.63167			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.99795			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.57746			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.54753			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.55807			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.57755			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.41971			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.09292		103.07536		14.09292	102.17671			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.31321		100.99087		15.31321	100.96198			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.19013		100.92735		14.19013	100.85955			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.74568			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.74568			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.74568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.77299			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.64970			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	18.37944		100.00000	18.34457			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.71439		100.00000	19.66664			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.94231		100.00000	17.89885			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.07551		100.00000	11.04867			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.07551		100.00000	11.04867			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.39081		100.00000	13.35837			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.60290		100.00000	11.57480			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.06412			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.24655			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.26163			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.54156		100.00000	7.52328			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.54156		100.00000	7.52328			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000	89.02439		100.00000	88.80779			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.94000	104.32385		1.94000	178.00992			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.19500	94.33735		8.19500	148.56027			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.19500	95.63097		8.19500	148.89909			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.58000	98.41528		8.58000	98.39270			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.89777			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.62568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BEER02	On 28/03/2018	Spot Bond		7.99500	99.49955		7.99500	99.47836			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.10922			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.99993			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.99993			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.99990			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.99987			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.99953			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	21.02245		100.00000	20.97152			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.56184			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.64028			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.67390			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.68510			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.81955			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.99877			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	16.45130		100.00000	16.41101			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	16.45130		100.00000	16.41101			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.64778			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.69849			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.71231			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.39500	104.01027		8.39500	103.98703			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.75375			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.82726			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	9.39647		100.00000	9.37370			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42YU	On 15/03/2017	Spot Bond	100.00000		9.39647	100.00000	9.37370				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.96000		104.79526	6.96000	104.77534				0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.90876				0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.40826				0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.69500		66.30874	8.69500	101.13046				0.00	0	1,500,000,000.00
BIDC36	On 05/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.73772				0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000		100.00000	0.00000	99.21121				0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000		100.00000	0.00000	98.48524				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.06418				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.23839				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.05601				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.11055				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.20964				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.62144				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	102.29699				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		59.33480	100.00000	59.19106				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		18.49528	100.00000	18.45048				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.67149				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000	0.00000	101.31344				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.41000		104.31865	7.41000	104.29792				0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.49500		112.30849	9.49500	112.28018				0.00	0	270,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	99.77094				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.14500		104.39740	9.14500	104.37204				0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.30500		104.26408	11.30500	104.23293				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	102.25645			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.55500		105.43016		11.55500	105.39744			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.45703			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.38500		101.77642		9.38500	101.75105			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.66094			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.99500		101.04288		11.99500	101.01037			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	102.50398			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.95452			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.52161			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.29000		94.08663		10.29000	94.06098			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.02500		115.75418		10.02500	115.72325			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.87500		112.07425		9.87500	112.04473			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.20500		116.97900		9.20500	116.95039			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.27261			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.74500		104.21248		11.74500	104.18017			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.66463			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.67632			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.99599			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.96400			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.95867			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.11363			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.14805			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.49320			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.51267			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.53536			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.24258			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.21905			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.34337			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.56491			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.67644			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.64424			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.90994			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	100.56441		10.11000	100.53746			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.90994			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.28482			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	120.00739		2.76000	119.98055			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	117.04479		3.14000	119.98489			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	103.21402		8.25000	103.19135			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.90994			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.90994			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	125.26745		3.10000	119.55555			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	124.95992		2.40000	119.26427			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.95527			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.29395			0.00	0	2,900,000,000.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.13686			0.00	0	1,900,000,000.00
CLN215	On 17/10/2016	Spot Bond		8.52000	102.21259		8.52000	102.18928			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.37118			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.36627			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.99993			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.57000	102.32434		8.57000	102.30088			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.57000	102.32434		8.57000	102.30088			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.62000	101.13017		8.62000	101.10685			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.69318			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.76511			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.30231			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.30231			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.97876			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.36499			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.70295			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.11900			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.19049			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	103.80665		9.35000	103.78046			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	103.80665		9.35000	103.78046			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.11894			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.12198			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	101.82855			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.91743			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.79367			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.80769			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.80769			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.80769			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.80769			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.80769			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.87241			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.02529			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.14515			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.14515			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.14515			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.14515			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.02832			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.32500	104.27903	9.32500	104.25321			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.20773			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.36086			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78942			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.69689			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.06707			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.06323			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.10922			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.21020			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.34733			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.31389			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	103.51753			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.02815			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.90652			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.73999			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.61485			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.89930			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.64048			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.85470			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.60124			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.29783			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.49885			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.59451			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.36211			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.74086			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.49890			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.49890			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.49201			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	124.23113			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.18561			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	124.13884			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	123.76815			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	124.04795			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	121.89656			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	122.64461			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.57623			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.88000	94.54821		10.88000	94.52100			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.40000	96.13197		11.40000	96.10302			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.46974			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.74040			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.53938			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.93566			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.76403			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	101.93747		8.80500	101.93857			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.64796			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.93500			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	119.55625			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.67853			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.69092			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.73875			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	102.74673			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.85375			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.85375			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.85375			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.77689			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.46974			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	107.86823			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	108.03115				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.84637				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.85955				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.47252				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98746				0.00	400,000,000	200,000,000.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.81007				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.61779				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.71567				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.84789				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.44719				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.45859				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	99.86600				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.48635				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.48635				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.09606				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.97649				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	101.59920				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.54656				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.80476				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.93607				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.58834				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	100.60290	10.55000	103.38050				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN362	On 20/03/2024	Spot Bond	10.06000	103.59181		10.06000	106.36854			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	102.53527			0.00	0	10,000,000,000.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.94146			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.20000	105.10725		12.20000	108.51413			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.02406			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.23000	108.43056		12.23000	108.24472			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.66000	102.14529		10.66000	101.98171			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.02406			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	99.84139			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.78813			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.72473			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.64796			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49034			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.59000	104.34575		9.59000	104.18298			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.61751			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.71814			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	101.80411		10.55000	103.49609			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	101.29601		11.00000	97.72210			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	100.00000	44.64075		100.00000	100.00000			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.80160		7.01000	39.41275			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	157.57896			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	8.58000	98.41528		8.58000	136.86312			0.00	0	0.00

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	8.19500		33.81157		8.19500	148.56027			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.19500		34.23003		8.19500	148.89909			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	91.26959			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	91.19494			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.24312			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.24312			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.70152			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.65466			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.66392			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.66036			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.93566			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.59912			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.63141			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.62727			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	100.00000		8.75027		100.00000	1.02016		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.31189			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.13751			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.07000		109.56005		9.07000	107.08174			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.79500		101.79788		8.79500	101.77395			0.00	0	730,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.20000		113.06301		10.20000	113.03228			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.42000		104.31589		8.42000	104.29239			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.79000		108.28296		9.79000	108.25485			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.84000		103.29215		9.84000	103.26504			0.00	0	300,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT01	On 03/04/2023	Spot Bond	10.19000	96.57639		10.19000	96.55017			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.92500	97.94229		10.92500	97.91383			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.92500	90.84751		10.92500	90.82111			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.21582			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.11826			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.99496			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.07457			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.11000	99.84881		11.11000	99.94044			0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	12.36189		100.00000	12.33194			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	3.80573		100.00000	3.78690			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	13.66313		100.00000	13.59185			0.00	0	9,000,000,000.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.95286			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.12000	98.65059		8.12000	98.62926			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.91966			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.78584			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.00309			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	76.42649		100.00000	76.27210			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.84047			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.29616			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.84021			0.00	0	0.00
DLTC05	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.10068			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.11370			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.19313			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.85791			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL004		On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.89757			0.00	0	0.00
DRD04		On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.53117			0.00	0	0.00
DV2021		On 18/06/2021	Spot Bond	8.79000	102.04738		8.79000	102.02340			0.00	0	0.00
DV21		On 15/06/2016	Spot Bond	7.30000	114.92112		7.30000	114.89860			0.00	0	660,000,000.00
DV22		On 07/02/2020	Spot Bond	8.44000	108.69912		8.44000	108.67430			0.00	0	3,720,000,000.00
DV23		On 27/02/2023	Spot Bond	8.94000	110.25585		8.94000	110.22923			0.00	0	3,870,000,000.00
DV24		On 18/02/2024	Spot Bond	9.04000	108.21502		9.04000	108.18860			0.00	0	0.00
DV29		On 18/02/2029	Spot Bond	9.56000	108.48195		9.56000	108.45397			0.00	0	300,000,000.00
DVC003		On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.72882			0.00	0	0.00
DVC004		On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.45153			0.00	0	0.00
DVC005		On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.46442			0.00	0	0.00
DVC006		On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.36358			0.00	0	0.00
DVF16		On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.14185			0.00	0	0.00
DVF17		On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.59640			0.00	0	0.00
E170		On 01/08/2020	Spot Bond	8.09000	125.04622		8.09000	131.75258			0.00	0	2,000,000,000.00
EDC01		On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.93663			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	102.90429		0.10000	134.59658			0.00	0	2,000,000,000.00
EL28		On 02/05/2028	Spot Bond	1.95500	123.37072		1.93500	123.63299			0.00	0	10,400,000,000.00
EL29		On 19/11/2029	Spot Bond	1.95500	110.90025		1.95500	110.87799			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL30	On 29/07/2030	Spot Bond	2.09000	108.97596		2.09000	108.95358			0.00	0	10,000,000,000.00
EL31	On 02/06/2031	Spot Bond	2.10500	101.79476		2.10500	101.77389			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.69000	103.72663		9.69000	103.69952			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.54000	109.55561		9.54000	109.52787			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.97500	102.58938		9.97500	102.56224			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.25000	93.64173		10.25000	96.65136			0.00	0	550,000,000.00
EMM05	On 17/04/2029	Spot Bond	10.41000	104.70278		10.41000	103.92386			832,800,000,000.00	80,000,000	4,706,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.24498			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.04271			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.68195			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.32810			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.11349			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.12203			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	87.95181		100.00000	87.74038			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	83.86686		100.00000	83.68091			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	94.07216		100.00000	93.83033			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	60.53773		100.00000	60.34873			0.00	0	0.00
EQ210U	On 14/08/2014	Spot Bond	100.00000	94.07216		100.00000	93.83033			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	130.66566		3.00000	130.63570			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.48000	101.97236		11.48000	101.94144			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.69790			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.83965			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.64701			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.97500	98.41704		9.97500	98.39087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.36332			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.14119			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.43387			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.32235			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.29307			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.45957			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.42096			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.22793			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.77507			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.19919			0.00	200,000,000	100,000,000.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.25041			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.18894			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.23163			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.88000		103.95011		6.88000	103.93090			0.00	0	301,420,000.00
ES18	On 20/04/2018	Spot Bond	7.78500		107.01035		7.78500	106.98803			0.00	0	6,612,500,000.00
ES23	On 25/01/2023	Spot Bond	8.49000		108.93790		8.49000	108.91288		6,792,000,000,000.00		800,000,000	3,426,355,500.00
ES26	On 02/04/2026	Spot Bond	8.78500		95.61085		8.78500	95.58839		412,895,000,000.00		47,000,000	4,006,700,000.00
ES33	On 15/09/2033	Spot Bond	9.39500		85.91742		9.47500	85.28580		83,427,600,000,000.00		8,880,000,000	20,419,900,000.00
ES42	On 25/04/2042	Spot Bond	9.65000		90.97256		9.65000	90.94913		9,650,000,000,000.00		1,000,000,000	12,000,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.29642			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.33919			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.14501			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.07368			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.51015			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.98631			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.21779			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond		0.00000	100.00000		0.00000	102.42663			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	12.47312		100.00000	12.44291			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	12.13850		100.00000	12.10910			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.64745			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.67381			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.72633			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.77861			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.72000	103.45244		6.72000	103.43358			0.00	0	850,000,000.00
FRB05	On 21/12/2018	Spot Bond		9.39500	97.53145		9.39500	97.50699			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.73138			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.73131			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.91943			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	104.46060			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.08095			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.00000		0.00000	101.09956			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond		10.29000	99.38009		10.29000	99.91110			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.19500	103.73901		11.19500	103.70813			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.26906			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.12000	129.31171		2.12000	130.15238			0.00	0	300,000,000.00
FRBI23	On 07/12/2023	Spot Bond		2.07000	129.77168		2.07000	275.54883			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.25500	104.45330		2.25500	109.88422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI28	On 31/03/2028	Spot Bond	2.48500		102.12853		2.48500	158.00871			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.28000		118.66569		2.28000	213.35482			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.73000		110.93726		7.73000	110.91441			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.87700		61.74596		7.87700	61.07897			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47000		39.49102		9.47000	38.58197			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000		38.19361		9.71000	37.28155			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		65.47614		100.00000	65.35191			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		67.73205		100.00000	67.60354			0.00	0	200,000,000.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.76334			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.71480			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.71480			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.30052			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.68597			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.78524			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.94941			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.67649			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.74512			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.04004		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.04004		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.93564			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.73051			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.69505			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.79288			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	100.71814			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.03219		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	100.76510			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	100.94793			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.91932			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	14.68892		100.09221	14.65331			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.64960			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC145	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	111.19116			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.78164			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.87690			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.57819			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.14124			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.72829			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	100.73668			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.67057			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.68101			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.89887			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.66862			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	58.30191		13.22500	58.28130			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.62892			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.62975			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.94394			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.65953			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.50000	94.54673		3.50000	97.79270			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.68926			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.68926			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.32263			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.46974			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	98.73761			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC175	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	98.28060		0.00		0	0.00	
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.64796		0.00		0	0.00	
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.63224		0.00		0	0.00	
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.92081		0.00		0	0.00	
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.74452		0.00		0	0.00	
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.43197		0.00		0	0.00	
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.90016		0.00		0	0.00	
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	102.00451		0.00		0	0.00	
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.85791		0.00		0	0.00	
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.67440		0.00		0	0.00	
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.85709		0.00		0	0.00	
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.62478		0.00		0	0.00	
FRC187	On 07/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.08639		0.00		0	0.00	
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.68101		0.00		0	0.00	
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.68101		0.00		0	0.00	
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.64784		0.00		0	0.00	
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.38186		0.00		0	0.00	
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.40344		0.00		0	0.00	
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.68109		0.00		0	0.00	
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.24863		0.00		0	0.00	
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.72062		0.00		0	0.00	
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.23006		0.00		0	0.00	
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.66350		0.00		0	0.00	
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.21001		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.21060			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.07900			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.07101			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.07900			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.07069			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.66664			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.97344		8.75000	101.80366			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.62718			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.27010		100.00000	9.23039			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.45745		100.00000	8.42121			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.97827			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.73076			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.72661			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.91456			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.81840			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.36000	119.39013		3.36000	121.39673			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.73999			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.74751			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.34000	109.79945		3.34000	121.55785			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.66000	99.72787		1.66000	126.88118			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.36000	106.97302		3.36000	121.39673			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.64000	103.19835		2.64000	126.12495			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.71000	104.06294		2.71000	131.56381			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.04990			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	95.61075			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.04292			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.06124			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.64291			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.73501			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.80566			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.85862			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.82691			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.69999			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.96959			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.69917			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.58142			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	92.23621			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	91.92974			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.62476			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.80686		100.00000	9.78310			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	23.73295		100.00000	23.67546			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	56.35436		100.00000	56.17842			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.78000	148.70968		4.78000	148.66859			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.67679			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.65834			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.69672			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ18		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.08758			0.00	0	0.00
FRJ19		On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.71288			0.00	0	0.00
FRJ20		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.57577			0.00	0	0.00
FRJ21		On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.56335			0.00	0	0.00
FRS100		On 15/01/2024	Spot Bond	2.17300	81.89309		2.17300	97.85178			0.00	0	0.00
FRS101		On 31/01/2038	Spot Bond	2.44000	99.96838		2.44000	132.85380			0.00	0	0.00
FRS102		On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	99.99975			0.00	0	0.00
FRS103		On 23/01/2024	Spot Bond	10.38000	99.97185		10.38000	99.94371			0.00	0	0.00
FRS104		On 23/01/2024	Spot Bond	10.38000	99.97185		10.38000	99.94371			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	101.38397			0.00	0	0.00
FRS107		On 30/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.94328			0.00	0	0.00
FRS108		On 31/01/2038	Spot Bond	2.58000	97.67232		2.58000	107.29640			0.00	0	0.00
FRS109		On 07/12/2033	Spot Bond	2.59000	203.70660		2.59000	203.99321			0.00	0	0.00
FRS110		On 31/01/2038	Spot Bond	2.55000	106.61257		2.55000	107.87044			0.00	0	0.00
FRS111		On 03/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.29845			0.00	0	0.00
FRS112		On 07/12/2033	Spot Bond	2.62000	202.83121		2.62000	203.11416			0.00	0	0.00
FRS113		On 29/04/2019	Spot Bond	0.00000	100.00000		0.00000	102.12618			0.00	0	0.00
FRS114		On 31/01/2025	Spot Bond	2.35500	108.77622		2.35500	108.85353			0.00	0	0.00
FRS115		On 31/03/2038	Spot Bond	2.64000	104.72707		2.64000	106.15944			0.00	0	0.00
FRS116		On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.40928			0.00	0	0.00
FRS117		On 05/05/2016	Spot Bond	100.00000	25.41601		100.00000	25.35616			0.00	0	4,400,000.00
FRS36		On 07/12/2023	Spot Bond	2.58000	124.85595		2.58000	265.10742			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond	2.08000		129.67309		2.08000	275.33942			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.80000		122.80459		2.80000	260.75022			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.49000		103.08031		2.49000	128.63821			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.70484			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.02000		132.78306		2.02000	127.03417			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00010			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.29175			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.60455			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.42000		106.06245		2.42000	106.03973			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		18.74297		104.97509	18.69556			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		22.82254		101.07593	22.76672			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		15.28058		100.44759	15.24341			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		21.24669		100.76967	21.19486			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		115.40550		2.11000	115.38182			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	2.21500		97.94198		2.21500	110.29955			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.49726			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.24500		97.66532		2.24500	111.11344			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.24299			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.28000		127.71996		2.28000	343.59875			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.59102			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.50148			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.42955			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.14658			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.01734			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.25283			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.71000		103.58561		5.71000	103.56951			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.69000		104.35907		6.69000	104.34041			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.60000		103.56836		7.60000	103.54736			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.87500		104.67613		7.87500	104.65416			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.10500		110.39212		8.10500	110.36816			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.62000		103.23441		8.62000	103.21074			0.00	0	770,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.80000		102.42030		8.80000	102.39621			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.38000		93.53352		9.38000	93.51023			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.50500		109.31665		9.50500	109.28891			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.81500		99.71124		9.81500	100.64199			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.10000		99.16520		10.10000	99.13821			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.28500		80.94127		10.28500	80.91910			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	100.55066			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.57168			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.58007			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.60101			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.63454			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.65967			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.76842			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A1	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.04787			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.10363			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.15418			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.16604			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.19976			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.25037			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.29254			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.47798			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.44590			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.74974			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.19500		103.30148		9.19500	103.27612			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	101.26048			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.88596			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	99.92408			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.92243			0.00	0	1,500,000,000.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.91927			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.91532			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.90985			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	100.84771			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	102.19869			0.00	0	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
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.11908			0.00	0	70,000,000.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.96580			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.30530			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.80017			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	101.28823			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.53363			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
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.00318			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.44345			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.58856			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.90704			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.47436			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.75920			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.59057			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.60983			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.42895			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.21340			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00008			0.00	240,000,000	60,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B9	On 19/07/2015	Spot Bond	8.09803	100.52831		8.09803	100.08955			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00009			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.45073	100.52839		8.45073	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00012			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.90097	100.53083		8.90097	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00015			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.07709			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.13444			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.13914			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.57758			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.22500	105.71313		9.22500	105.68680			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.18000	107.11524		8.18000	107.09153			0.00	0	2,120,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.86000	131.86297		1.86000	279.99093			0.00	0	10,568,591,600.00
HWAY24	On 07/12/2024	Spot Bond	1.88000	134.65720		1.88000	285.92389			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.43500	98.12426		9.43500	98.09928			0.00	0	3,063,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.46500	97.82905		9.46500	97.80406			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	54.53277		100.00000	54.40066			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	14.15742		100.00000	14.12312			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	83.80805		100.00000	83.61973			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF04U	On 09/10/2015	Spot Bond	100.00000		37.97526		100.00000	37.88327			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		19.38438		100.00000	19.33741			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		15.63767		100.00000	15.59979			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		57.87226		100.00000	57.73207			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.60500		116.87784		1.60500	116.85541			5,144,346,000.00	3,205,200	69,262,964,000.00
I2038	On 31/01/2038	Spot Bond	1.84500		121.25239		1.82000	121.78926			52,958,627,973,000.00	28,703,863,400	90,556,148,600.00
I2046	On 31/03/2046	Spot Bond	1.90500		121.96010		1.90500	121.93574			3,241,548,000.00	1,701,600	69,049,966,500.00
I2050	On 31/12/2050	Spot Bond	1.98500		127.68681		1.98500	127.66108			6,676,746,000.00	3,363,600	27,602,803,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	94.50000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.62000		105.37051		7.62000	105.34910			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.36785			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.47666			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.12000		105.41993		8.12000	105.39713			0.00	0	200,000,000.00
IBL22	On 15/03/2018	Spot Bond	8.09500		109.36715		8.09500	109.34357			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.19359			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.63000		119.38998		4.63000	119.35722			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.94000		104.12787		7.94000	104.10547			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.43657			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.52067			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.48000		102.45679		1.48000	128.14148			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.09000		104.50554		2.09000	130.41823			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.71639			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.59187			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL39	On 02/04/2018	Spot Bond		8.21500	104.36055		8.21500	104.33760			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.12979			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.25761			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.58465			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.82500	97.70180		8.82500	97.67875			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.28000	91.56515		9.28000	91.54258			0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.93927			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.29500	99.20327		8.29500	99.18125			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.33000	103.24977		9.33000	103.19876			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.82524			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	99.81989			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.88000	98.66519		7.88000	98.64413			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.60500	98.14847		8.60500	98.12563			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.73021			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.27274			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.86500	105.22625		7.86500	105.20383			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.56500	106.32991		8.56500	106.30527			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.69000	107.84966		9.69000	107.82148			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.39973			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.94827			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00467		100.00000	0.00466			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.98283			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.98207			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.94000	99.22419		8.94000	99.20048			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP01	On 19/04/2015	Spot Bond	5.00000		101.27644		5.00000	101.26277			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		101.27644		5.00000	101.26277			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		99.87729		5.00000	99.86367			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.27644		5.00000	101.26277			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.40893		4.00000	101.39802			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.13729			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.08830			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.53090			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		108.88785		9.20000	108.86110			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.46270			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.46270			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.43392			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.99734		100.00000	7.97797			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.96603			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.39663			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.27089			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.87000		103.11808		8.87000	103.09377			0.00	0	14,900,000,000.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.01411			0.00	1,200,000,000	600,000,000.00
IN06H	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.69408			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.33673			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		10.10568		100.00000	10.08120			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		56.35436		100.00000	56.17842			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000		87.74038		100.00000	87.52998			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN262U	On 15/01/2015	Spot Bond	100.00000		67.34317	100.00000	67.21915				0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000		81.19500	100.00000	99.72678				0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000		99.58392	100.00000	99.31694				0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000		97.74464	100.00000	97.48742				0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000		95.97798	100.00000	95.72998				0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000		94.26845	100.00000	94.02919				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000		96.77420	100.00000	96.00000				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000		93.22963	100.00000	92.54412				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000		88.63380	100.00000	88.01399				0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000		91.60320	100.00000	91.04803				0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000		85.18007	100.00000	84.58854				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	5.90000		97.13453	5.90000	99.90311				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	5.90000		99.77421	5.90000	99.67775				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	5.90000		99.66170	5.90000	99.56546				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.00000		99.42795	6.00000	99.33054				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.00000		99.20096	6.00000	99.10399				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.10000		98.72950	6.10000	98.63185				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.10000		98.61560	6.10000	98.51818				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.52142				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.09292		102.20132	11.09292	101.56594				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.09292		100.51726	11.09292	100.54723				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.64336				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.15326				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.63089				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING153	On 03/04/2017	Spot Bond		6.50000	101.94107		6.50000	101.92327			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.70989			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.40550			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	89.67719			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.65371			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.12856			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.61660			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	102.05357			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.52359			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.51943			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.32883			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.20937			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.09910			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.08623			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.91155			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	102.04534			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.11972			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.97644			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.46066			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.10218			0.00	0	10,000,000,000.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.54753			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.92311			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.42932			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.11564			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000	82.20721		100.00000	82.02247			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.42080			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.14173			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.14361			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.63000	102.78667		8.63000	102.76294			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.39668			0.00	280,000,000	70,000,000.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.40644			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.41297			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.10032			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.49000	100.98657		9.49000	100.96113			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.73146			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.69500	106.02134		8.69500	105.99683			0.00	0	1,250,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.28110			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.22671			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	101.56897			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.38809			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.65514			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.80000	102.35621		8.80000	102.33213			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.49768			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.05270			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.18000	97.07458		3.18000	121.14112			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.66500	138.36857		3.66500	138.33438			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.43284			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.22709			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.10618			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.88559			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.54390			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.60500		96.02858		3.60500	96.84322			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.60500		95.94852		3.60500	102.59397			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.95722			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.63369			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.69408			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.44500		113.10469		10.44500	113.07340			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.93511			0.00	0	1,340,000,000.00
IV19A	On 31/03/2028	Spot Bond	3.66500		138.36857		3.66500	138.33438		164,925,000,000,000.00	45,000,000,000	15,000,000,000.00	
IV429U	On 17/07/2014	Spot Bond	100.00000		81.19503		100.00000	81.19502			0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000		99.45504		100.00000	99.18478			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000		97.23155		100.00000	96.97701			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000		95.48325		100.00000	95.23779			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000		91.86861		100.00000	91.20290			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000		91.60305		100.00000	90.90909			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000		86.83771		100.00000	86.33865			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000		83.46069		100.00000	100.00000		1,750,000,000,000,000.00	17,500,000,000	17,500,000,000.00	
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.98998			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.06519			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.09669			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA429	On 17/07/2014	Spot Bond	5.90000	97.13454		5.90000	97.13454			0.00	0	0.00
IVA430	On 24/07/2014	Spot Bond	5.90000	99.96768		5.90000	99.87085			0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	5.90000	99.74204		5.90000	99.64564			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.00000	99.28191		6.00000	99.18478			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.00000	99.16861		6.00000	99.07171			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.10000	98.69693		6.10000	98.59935			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.10000	98.58310		6.10000	98.48575			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.49959			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.54710			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.00943			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.32441			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.26900			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.14922			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.28358			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.97501			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.14182			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.14277			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.14466			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.13615			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.84784			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.64741			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.30789			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.02280			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.01213			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.37426			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.21404			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.94542			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.86513			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
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.59978			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.42808			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.43940			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.43940			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.16500		105.36592		9.16500	100.61497			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		15.48863		100.00000	15.43039			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		9.33089		100.00000	9.28986			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	100.00000		49.31539		100.00000	45.23490		100,000,000,000,000.00	1,000,000,000	1,000,000,000.00	
IVF57U	On 12/02/2015	Spot Bond	100.00000		64.35801		100.00000	64.20210			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.58234			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		81.26620		100.00000	66.11683			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.60567			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		24.37467		100.00000	24.31563			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.12828			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		94.11765		100.00000	93.87755			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		92.27077		100.00000	92.04351			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		65.11369		100.00000	64.95421			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG10U	On 29/01/2015	Spot Bond	100.00000		74.43502	100.00000	74.29380				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		65.95886	100.00000	65.79907				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		59.37714	100.00000	59.23330				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.78498				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.81482				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.54989				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		96.84211	100.00000	96.50350				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	103.25043				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.99446				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.57500		141.60224	8.57500	141.56995				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.88894				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.63010				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	101.08599				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.05244				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.80824				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.79500		100.39754	8.79500	100.37366				0.00	0	1,440,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.94500		72.34459	8.94500	98.21793				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.43000		102.78550	9.43000	102.75934				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.11848				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.62000		101.21822	10.62000	101.18960				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.22078				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.25502				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.33889				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.43944				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.20074			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.61089			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.93560			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.48153			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.20401			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		71.99211	100.00000		71.85039			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		94.11765	100.00000		93.87755			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.50065			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.48231			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		87.61905	100.00000		87.41093			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000		98.11828	100.00000		97.85523			0.00	0	0.00
MAQ26U	On 24/07/2014	Spot Bond	100.00000		99.45504	100.00000		99.18478			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.10014			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.33920			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.22887			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.91781			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.37869			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.67777			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.70245			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.03412			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.19467			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.37259			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.10376			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.08062			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		88.16425		100.00000	87.95181			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		64.70869		100.00000	64.55193			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		22.55439		100.00000	22.49975			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		55.06442		100.00000	54.93102			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.74500		103.47541		8.74500	103.45121			0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.63500		103.39194		8.63500	103.36806			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.81572			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.75916			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.13229			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.95854			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.97251			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	102.04229			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.27525			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.28777			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.03000		103.62564		8.03000	103.60335			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.81500		102.32297		8.81500	102.29899			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.61500		102.52072		9.61500	102.49455			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.37500		102.02340		6.37500	102.00603			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.57585			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.59683			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.63000		103.38356		9.63000	103.35683			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.62000		103.91418		7.62000	103.89307			0.00	0	4,990,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.06311			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MIL02	On 31/05/2017	Spot Bond		8.95500	100.80818		8.95500	100.78405			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.67548			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.49000	107.45116		9.49000	106.21162			0.00	0	500,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	14.86112		100.00000	14.82511			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.47382			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.65500	100.76487		8.65500	100.74155			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.72000	101.73800		7.72000	101.71706			0.00	0	1,450,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.59500	104.19890		8.59500	104.17507			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.96814		100.89771	6.95114			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	7.05933		100.61875	7.04213			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	101.30029			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.31879			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.32790			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.43932			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.56903			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.44661		100.00000	0.44553			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.44661		100.00000	0.44553			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.05500	96.83614		9.05500	96.81283			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.57000	98.73523		7.57000	98.71496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK11A	On 28/11/2020	Spot Bond	9.15000	100.22279		9.15000	100.19842			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.70827			0.00	0	200,000,000.00
NBK12A	On 19/03/2021	Spot Bond	8.94000	105.33670		8.94000	105.31167			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.21466			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.39000	105.40931		9.39000	105.38302			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.47639			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.14000	101.40854		9.14000	101.28412			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.29012			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.53050			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.21172			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.13296			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.55266			0.00	0	2,000,000,000.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45871			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.48031			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.32000	107.17813		7.32000	107.15720			7,320,000,000,000.00	1,000,000,000	1,170,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.22849			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.64500	115.34344		8.64500	115.31691			0.00	0	430,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.75000	35.04747		10.75000	35.03767			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.52000	103.99716		7.52000	103.97619			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.36084			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	99.99989			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.82000	105.42683		7.82000	105.40486			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.54108			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.89863			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.44875			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.30056			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.12848			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.02827			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	90.81599			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.97471			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	99.92332			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.91628			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.84457			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.15587			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	87.08302			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.62879			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.41382			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.62406			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.59052			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.24951			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.56995			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.55931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.55889			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	99.81955			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.64796			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.92000		105.14889		9.92000	107.95417			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.64382			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.95500		103.87696		9.95500	106.73760			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.64796			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.58005			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.58050			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.36180			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.57000		105.73694		8.57000	105.71284			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	99.90603			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.22121			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.02500		103.10005		10.02500	105.68146			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	100.29120			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.24210			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.04500		112.43856		12.04500	112.40283			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	111.68087			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.19602			0.00	400,000,000	200,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.09000		166.84377		2.09000	166.80962			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.68000		103.03450		8.68000	103.01031			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.72587			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.69685			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.31000		106.57902		9.31000	106.71673			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.16115			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.31541			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	101.09583			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.13670			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	101.11220			0.00	400,000,000	100,000,000.00
NQ1B10	On 22/05/2020	Spot Bond		9.51000	106.58657		9.51000	107.89306			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.13676			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.16121			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	101.14487			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.71000	106.59429		9.71000	106.72716			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.19395			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.17754			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	101.18571			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.48740			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.38798			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.21020			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.50500	115.11810		8.50500	115.09189			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond		8.89000	122.12313		8.89000	122.09426			0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond		1.98500	173.02776		1.98500	172.99283			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.29500	124.87816		9.29500	124.84716			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.72904			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.60711			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.52191			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.56880			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.06428			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.10165			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.25765			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.57656			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.85597		100.00000	17.81272			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	37.14712		100.00000	37.05714			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.85000	104.54538		6.85000	104.52614			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	16.41495		100.00000	16.37518			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.16000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	57.57873		100.00000	57.43924			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.36024			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.96311			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.90027			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.82717			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.89831			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.79073			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.80003			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.59000	101.68191		9.59000	101.54516			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.55722			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.60260			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.62303			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.66841			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.86355			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.90892			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.79451			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.62000		105.69565		6.62000	105.67668			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.23000		99.06996		6.23000	99.05321			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.99500		40.86551		7.99500	40.85676			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.63500		112.18808		6.62000	112.18551		1,555,389,970,000,000.00	34,422,000,000	90,958,496,000.00	
R158	On 15/09/2015	Spot Bond	6.62000		112.20536		6.62000	112.18551			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.52000		92.89049		6.52000	92.87430			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.62000		118.28560		6.62000	118.26467			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.45000		87.24488		6.45000	87.22983			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.11500		119.31783		8.17500	118.77134		8,946,268,854,120,000.00	02,436,088,000	81,603,120,000.00	
R187P	On 21/12/2026	Spot Bond	7.91500		38.14694		7.91500	38.13885			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.83500		35.66419		7.83500	35.65671			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.60000		285.66444		1.58000	286.04751		889,516,480,000.00	555,947,800	30,106,704,900.00	
R201	On 21/12/2014	Spot Bond	5.88000		101.88030		5.86000	101.87262		396,900,000,000.00	67,500,000	63,367,500,000.00	
R202	On 07/12/2033	Spot Bond	1.80500		228.78242		1.79000	229.24465		484,457,307,000.00	268,397,400	59,707,094,100.00	
R2023	On 28/02/2023	Spot Bond	7.96000		101.72883		7.99000	101.52450		2,788,332,359,600,000.00	50,293,010,000	56,442,064,300.00	
R203	On 15/09/2017	Spot Bond	7.09000		106.10040		7.09500	106.06613		311,391,382,000,000.00	43,919,800,000	51,214,544,100.00	
R2030	On 31/01/2030	Spot Bond	8.59500		94.75727		8.59500	94.73525		1,751,881,891,500,000.00	03,825,700,000	56,733,000,000.00	
R2032	On 31/03/2032	Spot Bond	8.75000		96.98344		8.75000	98.04496		914,375,000,000,000.00	04,500,000,000	32,500,000,000.00	
R2037	On 31/01/2037	Spot Bond	8.86500		96.25967		8.86500	96.23661		92,330,748,000,000.00	10,415,200,000	14,907,600,000.00	
R204	On 21/12/2018	Spot Bond	7.38000		102.96797		7.39500	102.89111		2,181,438,318,240,000.00	95,587,848,000	55,796,700,000.00	
R2044	On 31/01/2044	Spot Bond	8.75000		97.07905		8.75000	96.75981		494,375,000,000,000.00	56,500,000,000	52,500,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond	8.92000	101.60324		8.92000	101.57915			757,030,588,000,000.00	84,868,900,000	22,255,730,000.00
R207	On 15/01/2020	Spot Bond	7.61000	98.54630		7.63000	98.43889			2,567,573,667,000,000.00	37,394,700,000	19,638,539,000.00
R208	On 31/03/2021	Spot Bond	7.76000	96.87361		7.79000	96.70416			3,991,284,489,272,000.00	14,340,784,700	7,145,025,400.00
R209	On 31/03/2036	Spot Bond	8.70500	78.15375		8.78500	77.50962			1,846,337,464,000,000.00	12,100,800,000	14,820,316,800.00
R210	On 31/03/2028	Spot Bond	1.78500	171.24829		1.76500	171.61030			4,603,608,534,000.00	2,579,052,400	27,193,477,600.00
R211	On 31/01/2017	Spot Bond	0.80000	130.31975		0.78000	130.36168			4,003,017,920,000.00	5,003,772,400	82,807,587,800.00
R212	On 31/01/2022	Spot Bond	1.55000	135.33613		1.52000	135.58816			27,907,672,810,000.00	18,004,950,200	19,908,456,900.00
R213	On 28/02/2031	Spot Bond	8.53500	89.22977		8.61000	88.61782			1,569,554,920,500,000.00	83,896,300,000	46,210,852,300.00
R214	On 28/02/2041	Spot Bond	8.86000	78.54732		8.86000	78.52882			1,679,726,644,000,000.00	89,585,400,000	78,264,730,500.00
R226C	On 15/09/2014	Spot Bond	5.83000	99.12916		5.83000	99.11346			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.68000	95.82228		6.68000	95.80518			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.52000	92.89049		6.52000	92.87430			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.44000	90.07292		6.44000	90.05741			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.45000	87.24488		6.45000	87.22983			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.86500	97.61582		5.86500	97.60051			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.59000	94.23808		6.59000	94.22138			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.46000	91.39468		6.46000	91.37881			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.44000	88.56786		6.44000	88.55253			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.50000	85.68458		6.50000	85.66960			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.07000	81.66437		7.07000	81.64887			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.12000	78.74613		7.12000	78.73108			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.40000	75.23897		7.40000	75.22404			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.38000	72.61627		7.38000	72.60189			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.36000	70.09852		7.36000	70.08467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond		7.35000	67.64578		7.35000	67.63244			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.59000	64.36104		7.59000	64.34794			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.57000	62.08455		7.57000	62.07194			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.71000	59.26510		7.71000	59.25285			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.68000	57.18761		7.68000	57.17584			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.65000	55.19891		7.65000	55.18759			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.62000	53.29478		7.62000	53.28389			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.58000	51.51545		7.58000	51.50498			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.54000	49.81476		7.54000	49.80469			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.11500	45.44209		8.11500	45.43222			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.07500	43.84539		8.07500	43.83590			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.03500	42.32108		8.03500	42.31197			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.99500	40.86551		7.99500	40.85676			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.95500	39.47522		7.95500	39.46681			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.91500	38.14694		7.91500	38.13885			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.87500	36.87757		7.87500	36.86979			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.83500	35.66419		7.83500	35.65671			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.15521			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.30491			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.18045			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.09065			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	18.44304		100.00000	18.39836			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	6.83833		100.00000	6.82158			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB3U	On 17/03/2017	Spot Bond	100.00000		18.53069		100.00000	18.48580			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.88565			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.81103			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.33007			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000		100.00000		0.00000	102.79890			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.47731			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.11837			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.05570			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.69855			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.95989			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.58351			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.84045			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.31543			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.99988			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.07429			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.86930			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	101.94594			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.63594			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	102.69100			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	102.41192			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	102.41192			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.70832			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.78868			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.15326			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		108.06615		12.35000	108.03038			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.98887			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		14.92179		100.00000	14.88563			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.45469			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.15219			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.99984			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.86196			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.69095			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.56545			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.55716		100.00000	2.55103			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		13.91908		100.00000	13.88536			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		25.64836		100.00000	25.58623			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		11.33403		100.00000	11.25004			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		25.60420		100.00000	25.54217			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	102.82311			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	99.62483			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.09000		106.84594		9.09000	106.81998			0.00	0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.24000		93.23094		9.24000	102.71739			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.76000		87.44698		9.76000	104.83444			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	98.03006			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.82000		108.01495		7.82000	107.99243			0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.22862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK14	On 01/12/2017	Spot Bond	9.14500	102.78615		9.14500	102.76104			0.00	0	1,500,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	99.95972			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.73533			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	99.81275			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	99.93656			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.93804			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.27000	103.41451		7.27000	103.39445			0.00	0	1,010,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.89500	100.80285		8.89500	100.77889			0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.08000	110.54195		8.08000	110.51817			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.94000	110.69982		7.94000	110.67640			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.87000	110.77888		7.87000	110.75565			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.49500	102.20916		8.49500	102.18606			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.01500	110.61521		8.01500	110.59159			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.98000	110.65468		7.98000	110.63116			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.66613			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.68851			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.37615			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.14500	105.00237		8.14500	104.97959			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.61342			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.56017			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.60512			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.94000	107.09007		8.94000	107.06449			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.82500	103.38175		9.82500	103.35480			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.47205			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.54261			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.35923			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	104.13281			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.48500	102.90457		8.48500	102.88134			0.00	0	1,160,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	12.12124		100.00000	12.09412			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.53000	107.95290		9.53000	107.92514			0.00	0	2,600,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.15164			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		9.04000	99.57419		9.04000	99.55013			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		8.87500	96.38731		8.87500	96.36458			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.73248			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.82500	100.76057		9.82500	100.73417			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.49000	96.92278		9.49000	96.89836			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond		7.67000	107.16086		7.67000	107.13895			0.00	0	320,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.11000	129.37786		2.11000	274.71230			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.42500	102.59478		1.42500	128.31425			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	104.92000			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	100.20372			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	14.68198		100.00000	14.64641			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHI02	On 01/10/2021	Spot Bond	0.00000	162.15106		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.05000	112.67419		2.05000	126.36751			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.94107		6.50000	101.92327			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.73216			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.43439			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.54223			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.12500	99.59173		9.12500	99.56745			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.72876			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.54267			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.55685			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.51117			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.87582			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	15.67565		100.00000	15.63767			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.79058			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	62.26350		100.00000	62.06911			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68823			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000	86.08491		100.00000	85.88235			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	22.17468		100.00000	22.12096			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	24.11498		100.00000	24.03968			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	22.71402		100.00000	22.60715			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.92000	107.39022		7.92000	107.36718			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.99500	101.95954		8.99500	102.75076			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.44500	102.34449		8.44500	102.32149			0.00	0	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.18494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA2		On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.20534			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.49133			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.21371			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.80233			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.19500	103.14025		8.19500	103.11761			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.17327			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.39009			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.02042			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.34000	96.52772		9.34000	96.50365			0.00	0	1,320,000,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.04821			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.54731			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.92063			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.39800	89.13005		9.39800	89.10768			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.46000	88.85256		9.46000	88.83011			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	7.10500	101.37551		7.10500	101.35635			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.89000	93.13975		8.89000	93.11774			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.69463			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.27500	102.80632		8.27500	102.78368			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.35500	108.46302		2.35500	108.85353			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.34500	99.41345		8.34500	99.39125			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.47473			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.59500	107.35781		9.59500	107.33033			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.92939			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.58784			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.65903			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.84000	79.71715		9.84000	79.69635			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.99978			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.08454			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.09674			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.65555			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.54138			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.52492			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.47585			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.40905			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.35974			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.17903			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.16395			0.00	0	0.00
SY1111	On 18/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1112	On 18/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.06454			0.00	0	0.00
SY1114	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.96735			0.00	0	0.00
SY1115	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1116	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.98366			0.00	0	0.00
SY1117	On 21/07/2014	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
SY1118	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.93436			0.00	0	0.00
SY1119	On 29/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.86857			0.00	0	0.00
SY1120	On 29/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.86857			0.00	0	0.00
SY1121	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.75362			0.00	0	0.00
SY1122	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.65523			0.00	0	0.00
SY1123	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.65598			0.00	0	0.00
SY1124	On 14/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.61073			0.00	0	0.00
SY1125	On 18/08/2014	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
SY1126	On 18/08/2014	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
SY1128	On 18/08/2014	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
SY1129	On 21/08/2014	Spot Bond	100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
SY1130	On 22/08/2014	Spot Bond	100.00000	92.17172		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.08000	109.92271		7.08000	109.90182			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.78500	104.26812		8.78500	104.24362			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	99.18256		100.00000	98.91304			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	29.75205		100.00000	29.67998			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.05019			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.45934			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.07105			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.93465			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.04506			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.55491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS123	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.58430			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond		0.00000	100.00000		0.00000	98.35173			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	97.84438			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond		0.00000	100.00000		0.00000	97.67514			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.88035			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.87000	101.37893		7.87000	101.35731			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.05800			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.05958			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	100.08352		7.83000	100.06264			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.05713			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.05911			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.06212			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.05713			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.05911			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	81.03575		7.16000	100.05737			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.06299			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.06268			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.07025			0.00	400,000,000	200,000,000.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.06923			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.09989			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.09642			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.05705			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.05958			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.09292		8.73000	99.97640			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.05681			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.05911			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.86500	93.30611		8.86500	97.77737			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.05634			0.00	1,640,000,000	410,000,000.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.05911			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.06315			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.06228			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.06196			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.07010			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.06978			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.06702			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.09447			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.09478			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.09324			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.05543			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.82654		101.06155	5.81229			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.05681			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.24326			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.06395			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.06710			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.10020			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.43905			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.05422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.05503			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.05422			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.05503			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.05543			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.05374			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.05503			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.05944			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.05944			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.05944			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.06585			0.00	513,000,000	256,500,000.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.06745			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.06545			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.09722			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.09919			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.09841			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.12000	105.47087		8.12000	105.44794			0.00	0	1,260,000,000.00
TL20	On 22/02/2020	Spot Bond		9.68000	87.06521		9.68000	87.01299			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.93500	105.47892		7.93500	105.45662			0.00	0	21,470,000,000.00
TN20	On 17/09/2020	Spot Bond		9.14000	109.89402		9.14000	109.86734			0.00	0	8,000,000,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	0.66748		100.00000	0.66539			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.31000	111.36250		9.31000	111.33496			0.00	0	7,780,000,000.00
TN25	On 19/08/2025	Spot Bond		9.51500	103.89933		9.51500	103.87265			0.00	0	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond		9.45500	97.49079		9.45500	97.46631			0.00	0	2,822,800,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.30182			0.00	0	700,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	102.20917			0.00	0	2,200,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.31593			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.32613			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.36088			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.36446			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.53596			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.89157			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.50194			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.26975			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.27543			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.19480			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.20810			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.75935		10.00000	99.73266			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.76534		9.75000	99.73931			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.77029		100.00000	9.74511			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.87388			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.92935			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.96013			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.96628			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.13821			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.51633			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.84428			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000		100.00000		0.00000	98.16032			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	97.96146			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.95347			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	96.94406			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.70860			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.18584			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	103.77932		0.00000	99.47524			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	95.53499			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.76808			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.99110			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.58348			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.35249			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.51991			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.12432			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	94.42481			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	94.14507			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	97.04688			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	93.42750			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.70594		100.00000	13.67275			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.14007			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.68324			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.61633			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.61658			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.59314			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.47399			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC053	On 19/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.11422			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.93129			0.00	0	0.00
TWC055	On 21/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.68903			0.00	0	0.00
TWC056	On 25/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.65666			0.00	0	0.00
TWC057	On 04/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.27945			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.81855			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.04789			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.63252			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.93589			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.19000		111.46932		9.19000	111.44210			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00008			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.33757			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.43500		105.60553		9.43500	105.57908			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.41603			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.37481			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.44102			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.48935			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.49144			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.41166			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.42308			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.01000		111.17919		7.01000	111.15837			0.00	0	21,220,000,000.00
WS05	On 01/08/2018	Spot Bond	1.27000		238.75028		1.27000	243.91845		13,509,244,000,000.00	10,637,200,000	12,618,600,000.00	
WSP1	On 28/05/2015	Spot Bond	6.94000		103.00244		6.94000	102.98336			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	7.59500	104.86886		7.59500	104.84762			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.95000	105.48547		7.95000	105.46314			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.25500	104.72874		8.25500	104.70573			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.33000	104.77058		8.33000	104.74735			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.57000	94.10308		6.57000	94.08656			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.50000	92.35589		6.50000	92.33975			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.87500	97.93498		5.87500	97.91955			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.57000	94.08656		6.57000	94.07003			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.34000	68.78821		7.34000	68.77474			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	42.14474		100.00000	42.06479			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	22.30774		100.00000	22.26542			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>34,696,023,698,896,000.00</b>	<b>3,295,484,700</b>	<b>10 761 455 100.00</b>
<b>Grand Total:</b>										<b>34,696,025,682,609,100.00</b>	<b>3,295,535,389</b>	<b>10 765 078 426.00</b>