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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 22/07/2014

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		10.58270	10.58270	10.65000	10.65000		8.60	3,699,240.00	348	348.00
\$ / R	8.30	Put	Any day expiry	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	13.01	0.00	0	4,700.00
\$ / R	10.65	Put	Any day expiry	91.29480	0.09129	52.67110	0.05267	91.295	9.34	9.34	0.00	0	3,000.00
\$ / R	10.82	Call	Any day expiry	5.22650	0.00523	12.54420	0.01254	5.226	11.85	11.85	0.00	0	4,700.00
\$ / R		On 29/07/2014	Any day expiry		10.58450	10.58450	10.65180	10.65180		8.71	16,648,146.00	1,566	5,742.00
\$ / R	10.80	Put	Any day expiry	223.04080	0.22304	166.51020	0.16651	223.041	11.19	11.19	0.00	0	500.00
\$ / R	12.62	Call	Any day expiry	0.00990	0.00001	0.01280	0.00001	0.010	33.59	33.59	0.00	0	500.00
\$ / R		On 30/07/2014	Any day expiry		10.58630	10.58630	10.65350	10.65350		8.96	0.00	0	0.00
\$ / R	10.71	Call	Any day expiry	20.32730	0.02033	41.97880	0.04198	20.327	10.19	10.19	0.00	0	14,000.00
\$ / R		On 07/08/2014	Any day expiry		10.60050	10.60050	10.66780	10.66780		9.36	0.00	0	0.00
\$ / R	10.81	Put	Any day expiry	235.22090	0.23522	184.72450	0.18472	235.221	10.77	10.77	0.00	0	2,000.00
\$ / R	10.90	Call	Any day expiry	15.28830	0.01529	26.07000	0.02607	15.288	11.38	11.38	0.00	0	2,000.00
\$ / R	10.90	Put	Any day expiry	314.78830	0.31479	258.27000	0.25827	314.788	11.38	11.38	0.00	0	2,000.00
\$ / R		On 08/08/2014	Any day expiry		10.60230	10.60230	10.66960	10.66960		9.43	0.00	0	0.00
\$ / R	10.74	Call	Any day expiry	41.46240	0.04146	65.11310	0.06511	41.462	10.32	10.32	0.00	0	250.00
\$ / R		On 22/08/2014	Any day expiry		10.62720	10.62720	10.69460	10.69460		9.49	0.00	0	0.00
\$ / R	10.33	Put	Any day expiry	26.94200	0.02694	17.85510	0.01786	26.942	10.02	10.02	0.00	0	19,547.00
\$ / R	12.07	Call	Any day expiry	0.48760	0.00049	0.66630	0.00067	0.488	15.94	15.94	0.00	0	19,547.00

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		10.63600	10.63600	10.70360	10.70360		9.68	0.00	0	1,959.00
\$ / R	10.80	Put	237.26720	0.23727	193.72130	0.19372	237.267	10.45	0.00	0	0	500.00	
\$ / R	12.83	Call	0.16480	0.00016	0.18770	0.00019	0.165	19.05	0.00	0	0	500.00	
\$ / R		On 28/08/2014	Any day expiry		10.63780	10.63780	10.70540	10.70540		9.70	0.00	0	0.00
\$ / R	8.30	Put	0.00060	0.00000	0.00990	0.00001	0.001	17.77	0.00	0	0	5,000.00	
\$ / R	10.96	Call	43.98860	0.04399	59.19090	0.05919	43.989	11.27	0.00	0	0	5,000.00	
\$ / R		On 08/09/2014	Any day expiry		10.65730	10.65730	10.72500	10.72500		9.73	0.00	0	0.00
\$ / R	10.74	Call	119.26880	0.11927	149.38510	0.14939	119.269	10.16	0.00	0	0	250.00	
\$ / R		On 15/09/2014	Foreign Exchange Future		10.66970	10.66970	10.73750	10.73750		9.78	571,149,041.00	53,530	647,087.00
\$ / R	8.80	Put	0.12770	0.00013	0.10890	0.00011	0.128	15.72	0.00	0	0	920.00	
\$ / R	8.88	Put	0.17150	0.00017	0.14610	0.00015	0.171	15.39	0.00	0	0	26,804.00	
\$ / R	8.90	Put	0.18460	0.00018	0.15730	0.00016	0.185	15.31	0.00	0	0	15,296.00	
\$ / R	9.00	Put	0.26730	0.00027	0.22760	0.00023	0.267	14.91	0.00	0	0	35,000.00	
\$ / R	9.78	Put	4.14000	0.00414	3.61950	0.00362	4.140	11.38	0.00	0	0	920.00	
\$ / R	10.00	Put	7.93500	0.00794	6.67670	0.00668	7.935	10.01	0.00	0	0	72,800.00	
\$ / R	10.10	Put	10.95310	0.01095	9.04550	0.00905	10.953	9.39	0.00	0	0	600.00	
\$ / R	10.19	Put	19.19150	0.01919	13.70500	0.01371	19.192	9.45	0.00	0	0	6,220.00	
\$ / R	10.20	Put	20.35380	0.02035	14.58720	0.01459	20.354	9.46	0.00	0	0	48,650.00	
\$ / R	10.21	Put	21.57030	0.02157	15.51460	0.01551	21.570	9.46	0.00	0	0	15,296.00	
\$ / R	10.23	Put	24.17650	0.02418	17.51060	0.01751	24.177	9.48	0.00	0	0	27,284.00	
\$ / R	10.25	Put	27.02280	0.02702	19.70700	0.01971	27.023	9.49	0.00	0	0	10,900.00	
\$ / R	10.30	Put	35.27450	0.03527	26.15580	0.02616	35.274	9.53	0.00	0	0	7,700.00	
\$ / R	10.38	Put	52.26830	0.05227	39.73550	0.03974	52.268	9.59	0.00	0	0	250.00	
\$ / R	10.40	Call	327.02020	0.32702	381.33530	0.38134	327.020	9.60	0.00	0	0	2,000.00	
\$ / R	10.40	Put	57.32020	0.05732	43.83530	0.04384	57.320	9.60	0.00	0	0	900.00	
\$ / R	10.48	Put	81.04500	0.08104	63.39500	0.06340	81.045	9.66	0.00	0	0	4,000.00	
\$ / R	10.50	Call	257.59770	0.25760	306.62600	0.30663	257.598	9.67	0.00	0	0	6,500.00	
\$ / R	10.50	Put	87.89770	0.08790	69.12600	0.06913	87.898	9.67	0.00	0	0	13,300.00	
\$ / R	10.51	Call	251.16700	0.25117	299.62370	0.29962	251.167	9.68	0.00	0	0	5,000.00	
\$ / R	10.52	Put	95.13240	0.09513	75.21100	0.07521	95.132	9.68	0.00	0	0	4,700.00	
\$ / R	10.55	Put	106.71010	0.10671	85.01860	0.08502	106.710	9.71	0.00	0	0	10,000.00	
\$ / R	10.57	Call	214.62020	0.21462	259.51970	0.25952	214.620	9.72	0.00	0	0	5,000.00	
\$ / R	10.57	Put	114.92020	0.11492	92.01970	0.09202	114.920	9.72	0.00	0	0	4,000.00	
\$ / R	10.59	Put	123.52600	0.12353	99.39750	0.09940	123.526	9.73	0.00	0	0	20,000.00	
\$ / R	10.60	Call	197.67780	0.19768	240.72910	0.24073	197.678	9.74	0.00	0	0	600.00	
\$ / R	10.60	Put	127.97780	0.12798	103.22910	0.10323	127.978	9.74	0.00	0	0	9,000.00	
\$ / R	10.65	Put	151.72780	0.15173	123.82850	0.12383	151.728	9.78	0.00	0	0	9,000.00	
\$ / R	10.67	Call	162.86890	0.16287	200.24760	0.20025	162.869	9.87	0.00	0	0	5,000.00	
\$ / R	10.71	Put	187.21410	0.18721	152.34570	0.15235	187.214	10.05	0.00	0	0	20,159.00	
\$ / R	10.75	Call	132.43490	0.13243	162.78330	0.16278	132.435	10.22	0.00	0	0	1,050.00	
\$ / R	10.82	Put	260.63970	0.26064	218.97190	0.21897	260.640	10.54	0.00	0	0	9,000.00	
\$ / R	10.83	Put	267.79440	0.26779	225.55820	0.22556	267.794	10.58	0.00	0	0	6,500.00	
\$ / R	10.84	Call	104.72060	0.10472	129.72810	0.12973	104.721	10.63	0.00	0	0	5,000.00	
\$ / R	10.90	Call	89.53010	0.08953	111.37680	0.11138	89.530	10.90	0.00	0	0	1,000.00	
\$ / R	10.93	Call	82.79590	0.08280	103.18650	0.10319	82.796	11.03	0.00	0	0	7,700.00	
\$ / R	11.00	Call	69.04290	0.06904	86.34850	0.08635	69.043	11.34	0.00	0	0	10,000.00	
\$ / R	11.00	Put	399.34290	0.39934	348.84850	0.34885	399.343	11.34	0.00	0	0	402.00	
\$ / R	11.10	Call	53.43270	0.05343	67.05160	0.06705	53.433	11.79	0.00	0	0	1,550.00	

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	11.11	Call	52.09460	0.05209	65.38700	0.06539	52.095	11.84	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	36.86200	0.03686	46.20410	0.04620	36.862	12.48	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	29.16230	0.02916	36.58350	0.03658	29.162	12.95	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	26.02280	0.02602	32.64860	0.03265	26.023	13.18	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	22.27150	0.02227	27.93650	0.02794	22.272	13.51	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	21.31980	0.02132	26.74090	0.02674	21.320	13.61	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	20.86260	0.02086	26.16540	0.02617	20.863	13.65	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	851.16260	0.85116	788.66540	0.78867	851.163	13.65	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	20.41700	0.02042	25.60460	0.02560	20.417	13.70	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	8.92230	0.00892	11.74200	0.01174	8.922	14.89	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	5.75970	0.00576	7.62030	0.00762	5.760	15.18	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,336.05970	1.33606	1,270.12030	1.27012	1,336.060	15.18	0.00	0	799.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	2.62250	0.00262	3.48600	0.00349	2.623	15.71	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	2.08040	0.00208	2.76600	0.00277	2.080	15.87	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	1.85370	0.00185	2.46430	0.00246	1.854	15.95	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	1.60530	0.00161	2.13360	0.00213	1.605	16.05	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.66700	0.00067	0.88140	0.00088	0.667	16.66	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.68210	10.68210	10.75010	10.75010		9.97	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	94.31130	0.09431	75.66180	0.07566	94.311	9.77	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	109.36430	0.10936	88.51530	0.08852	109.364	9.81	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.68920	10.68920	10.75740	10.75740		10.08	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	252.07100	0.25207	213.17150	0.21317	252.071	10.51	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	0.99400	0.00099	1.14430	0.00114	0.994	17.81	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.69480	10.69480	10.76290	10.76290		10.08	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.13080	0.00013	0.12040	0.00012	0.131	18.14	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	103.54590	0.10355	125.21840	0.12522	103.546	11.19	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.71150	10.71150	10.77950	10.77950		10.22	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	191.42850	0.19143	227.22730	0.22723	191.428	10.38	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.75070	10.75070	10.81860	10.81860		10.57	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.44600	0.00045	0.41980	0.00042	0.446	17.10	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	266.39860	0.26640	230.17860	0.23018	266.399	10.76	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	102.53650	0.10254	118.28670	0.11829	102.536	12.49	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	4.76160	0.00476	5.89040	0.00589	4.762	18.31	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.76210	10.76210	10.83010	10.83010		10.63	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	41.05890	0.04106	35.17790	0.03518	41.059	10.04	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	45.92630	0.04593	52.30990	0.05231	45.926	15.07	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.80210	10.80210	10.87050	10.87050		10.93	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	275.50760	0.27551	243.87250	0.24387	275.508	10.93	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	15.46560	0.01547	18.01660	0.01802	15.466	20.52	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.80780	10.80780	10.87630	10.87630		10.95	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	1.20180	0.00120	1.14380	0.00114	1.202	16.80	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	151.96950	0.15197	171.13550	0.17114	151.970	12.49	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			10.83260	10.83260	10.90120	10.90120		11.14	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.83450	10.83450	10.90320	10.90320		11.00	44,118,084.00	4,072	172,628.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	6.00370	0.00600	5.76380	0.00576	6.004	13.58	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	10.87490	0.01087	10.47060	0.01047	10.875	12.19	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	21.77970	0.02178	19.28200	0.01928	21.780	11.05	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	28.75000	0.02875	25.05890	0.02506	28.750	10.90	0.00	0	79,241.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	39.65500	0.03966	34.74870	0.03475	39.655	10.72	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	51.33500	0.05133	45.16780	0.04517	51.335	10.58	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	785.83500	0.78584	848.36780	0.84837	785.835	10.58	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	620.76550	0.62077	677.41040	0.67741	620.766	10.41	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	96.73040	0.09673	81.58880	0.08159	96.730	10.46	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	99.47620	0.09948	83.54760	0.08355	99.476	10.47	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	102.27440	0.10227	86.07160	0.08607	102.274	10.48	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	108.02960	0.10803	91.27060	0.09127	108.030	10.51	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	126.58520	0.12659	108.13210	0.10813	126.585	10.58	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	129.86850	0.12987	111.13150	0.11113	129.869	10.59	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	147.11500	0.14711	126.93730	0.12694	147.115	10.65	0.00	0	22,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	154.40380	0.15440	133.64410	0.13364	154.404	10.67	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	165.75820	0.16576	144.12380	0.14412	165.758	10.71	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	185.81020	0.18581	162.70880	0.16271	185.810	10.76	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	198.51980	0.19852	174.53620	0.17454	198.520	10.80	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	230.15050	0.23015	204.10350	0.20410	230.150	10.88	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	349.04840	0.34905	390.82000	0.39082	349.048	10.92	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	343.95910	0.34396	385.43650	0.38544	343.959	10.93	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	291.85970	0.29186	261.16870	0.26117	291.860	11.06	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.85	Call	294.43570	0.29444	329.87250	0.32987	294.436	11.16	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	290.56450	0.29056	325.14740	0.32515	290.565	11.19	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	360.41520	0.36042	321.83950	0.32184	360.415	11.42	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	407.14330	0.40714	366.21440	0.36621	407.143	11.65	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	477.64790	0.47765	433.62200	0.43362	477.648	11.98	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	552.08940	0.55209	505.27110	0.50527	552.089	12.30	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	129.35720	0.12936	144.20240	0.14420	129.357	13.31	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	114.06460	0.11406	127.05880	0.12706	114.065	13.69	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	111.53420	0.11153	124.22000	0.12422	111.534	13.76	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	110.29700	0.11030	122.83060	0.12283	110.297	13.79	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	75.31340	0.07531	83.83520	0.08384	75.313	15.01	0.00	0	28,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	74.54720	0.07455	82.96720	0.08297	74.547	15.04	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	68.10700	0.06811	75.66510	0.07567	68.107	15.34	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	56.79110	0.05679	62.82910	0.06283	56.791	15.96	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	56.27000	0.05627	62.23720	0.06224	56.270	15.99	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	32.55080	0.03255	34.73480	0.03473	32.551	18.34	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	31.89590	0.03190	33.27110	0.03327	31.896	18.61	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	30.20210	0.03020	30.83590	0.03084	30.202	19.44	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	30.03630	0.03004	30.63970	0.03064	30.036	19.53	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	9.78880	0.00979	10.86960	0.01087	9.789	23.17	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.84020	10.84020	10.90890	10.90890		11.13	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	282.18110	0.28218	251.40580	0.25141	282.181	11.06	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	27.46340	0.02746	28.65010	0.02865	27.463	21.84	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.85540	10.85540	10.92430	10.92430		11.14	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	1.98860	0.00199	1.86910	0.00187	1.989	16.48	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	204.54920	0.20455	227.49320	0.22749	204.549	12.26	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.92400	10.92400	10.99360	10.99360		11.33	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	3.46780	0.00347	3.26120	0.00326	3.468	16.18	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	290.96660	0.29097	262.11510	0.26212	290.967	11.18	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 28/01/2015	Any day expiry	11.20	Call	266.47980	0.26648	292.45700	0.29246	266.480	12.22	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	47.67000	0.04767	53.46180	0.05346	47.670	23.08	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			10.97770	10.97770	11.04790	11.04790		11.73	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	299.48640	0.29949	269.90210	0.26990	299.486	11.38	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	56.28210	0.05628	61.35780	0.06136	56.282	23.00	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			10.97970	10.97970	11.04990	11.04990		11.73	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	4.62100	0.00462	4.31060	0.00431	4.621	15.88	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	335.35870	0.33536	364.60150	0.36460	335.359	12.14	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.01420	11.01420	11.08480	11.08480		11.79	583,752.60	53	22,161.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	85.33070	0.08533	75.11240	0.07511	85.331	11.19	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	127.20470	0.12720	114.08570	0.11409	127.205	11.00	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	179.69390	0.17969	159.13900	0.15914	179.694	10.98	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	279.56000	0.27956	250.46970	0.25047	279.560	11.38	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	298.64850	0.29865	268.67990	0.26868	298.648	11.44	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	354.62700	0.35463	322.32550	0.32233	354.627	11.62	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	179.20880	0.17921	194.41070	0.19441	179.209	14.43	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	115.73610	0.11574	125.49910	0.12550	115.736	16.04	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	88.32420	0.08832	95.53040	0.09553	88.324	17.18	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	78.42040	0.07842	79.58470	0.07958	78.420	22.21	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.03530	11.03530	11.10620	11.10620		11.94	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	306.06620	0.30607	276.12480	0.27612	306.066	11.51	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	55.99280	0.05599	63.97580	0.06398	55.993	22.59	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.09710	11.09710	11.16870	11.16870		12.10	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	309.96950	0.30997	280.43950	0.28044	309.970	11.58	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	61.24910	0.06125	65.90330	0.06590	61.249	22.44	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.15520	11.15520	11.22750	11.22750		12.26	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	311.76690	0.31177	283.38700	0.28339	311.767	11.62	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	62.04450	0.06204	67.71600	0.06772	62.044	22.24	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.18730	11.18730	11.25990	11.25990		12.37	5,593,650.00	500	12,346.00
\$ / R	On 26/06/2015	Any day expiry			11.21540	11.21540	11.28820	11.28820		12.38	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	311.97340	0.31197	283.27640	0.28328	311.973	11.63	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	61.42390	0.06142	70.55240	0.07055	61.424	22.14	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.28250	11.28250	11.35590	11.35590		12.63	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	310.67410	0.31067	284.65320	0.28465	310.674	11.62	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	71.17270	0.07117	76.11900	0.07612	71.173	22.28	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.34580	11.34580	11.41860	11.41860		12.85	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	314.67910	0.31468	292.32090	0.29232	314.679	11.77	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	69.05930	0.06906	72.14120	0.07214	69.059	22.01	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.38510	11.38510	11.45750	11.45750		13.00	0.00	0	360.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	236.29340	0.23629	218.16160	0.21816	236.293	11.82	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	266.27410	0.26627	280.67860	0.28068	266.274	16.42	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.41560	11.41560	11.48780	11.48780		13.05	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	320.98250	0.32098	299.83300	0.29983	320.983	11.97	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	68.78630	0.06879	77.34970	0.07735	68.786	21.64	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.48110	11.48110	11.55260	11.55260		13.31	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	327.48180	0.32748	303.49280	0.30349	327.482	12.17	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	78.01750	0.07802	82.67070	0.08267	78.018	21.66	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.54230	11.54230	11.61320	11.61320		13.45	0.00	0	0.00

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	10.80	Put	329.45340	0.32945	306.95800	0.30696	329.453	12.25	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	70.81460	0.07081	77.66210	0.07766	70.815	21.47	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.58380		11.65420	11.65420		13.55	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	994.61600	0.99462	1,039.21430	1.03921	994.616	12.45	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.59900	11.59900	11.66940	11.66940		13.56	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	331.65070	0.33165	309.16360	0.30916	331.651	12.34	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	68.05510	0.06806	70.45930	0.07046	68.055	21.46	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.66970	10.66970	10.73750	10.73750		9.78	288,081.90	27	984.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.83450	10.83450	10.90320	10.90320		11.00	54,172.50	5	77.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	35,419.33050	0.35419	39,625.93690	0.39626	35,419.330	10.90	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.01420	11.01420	11.08480	11.08480		11.79	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.19240	18.19240	18.31450	18.31450		9.86	32,273,317.60	1,774	44,092.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	8.83950	0.00884	8.20430	0.00820	8.840	13.00	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	22.79760	0.02280	19.68620	0.01969	22.798	10.00	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	31.87350	0.03187	24.62310	0.02462	31.873	9.59	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	69.74750	0.06975	51.64890	0.05165	69.748	9.67	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	60.29880	0.08030	60.08430	0.06008	80.299	9.69	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	67.65040	0.06765	92.70360	0.09270	67.650	11.30	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	35.30340	0.03530	47.56460	0.04756	35.303	12.44	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	33.43360	0.03343	44.97720	0.04498	33.434	12.56	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	25.07080	0.02507	33.37510	0.03338	25.071	13.19	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.45630	18.45630	18.57990	18.57990		10.85	0.00	0	10,861.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	526.82590	0.52683	464.38580	0.46439	526.826	10.94	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.58230	18.58230	18.70740	18.70740		11.11	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	400.31020	0.40031	352.04970	0.35205	400.310	10.78	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	539.94450	0.53994	481.70110	0.48170	539.944	11.02	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	613.50310	0.61350	549.58680	0.54959	613.503	11.16	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	105.51310	0.10551	120.72570	0.12073	105.513	14.20	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	60.62050	0.06062	70.05470	0.07005	60.621	14.51	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	59.60110	0.05960	68.89800	0.06890	59.601	14.52	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.73600	18.73600	18.86380	18.86380		11.55	0.00	0	250.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.00030	19.00030	19.13180	19.13180		12.04	0.00	0	0.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10512	0.10512	0.10601	0.10601		10.42	0.00	0	2,764.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10682	0.10682	0.10772	0.10772		12.54	0.00	0	13,501.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10870	0.10870	0.10963	0.10963		13.16	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.37070	14.37070	14.51950	14.51950		9.65	2,773,545.10	193	69,159.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	12.57220	0.01257	9.58470	0.00958	12.572	9.67	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	42.35300	0.04235	26.78120	0.02678	42.353	9.43	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	73.57890	0.07358	48.43340	0.04843	73.579	9.50	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	180.27200	0.18027	128.19190	0.12819	180.272	9.63	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	194.54860	0.19455	139.36290	0.13936	194.549	9.64	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	14.12560	0.01413	21.08470	0.02108	14.126	13.45	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	2.90090	0.00290	5.20480	0.00520	2.901	14.24	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.59780	14.59780	14.74910	14.74910		10.72	3,941,406.00	270	14,150.00

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	13.50	Put	57.20960		0.05721		46.24450	0.04624	57.210	10.75	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	87.74190		0.08774		71.54270	0.07154	87.742	10.41	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	76.28280		0.07628		88.12500	0.08813	76.283	14.51	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.84670		14.84670		15.00200	15.00200		11.30	0.00	0	2,426.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.09050		15.09050		15.25020	15.25020		11.84	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			504.92500		504.92500		507.39200	507.39200			0.00	0	0.00
AL12	On 06/11/2014	Index Future			512.55600		512.55600		515.06500	515.06500			0.00	0	0.00
AL12	On 05/02/2015	Index Future			520.82200		520.82200		523.37700	523.37700			0.00	0	0.00
AL37	On 07/08/2014	Index Future			427.71500		427.71500		428.36300	428.36300			0.00	0	0.00
AL37	On 06/11/2014	Index Future			434.17900		434.17900		434.84100	434.84100			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			505.76900		505.76900		507.01000	507.01000			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			513.41300		513.41300		514.67700	514.67700			0.00	0	1.00
ALBI	On 07/08/2014	Index Future			459.23300		459.23300		460.63300	460.63300			0.00	0	597.00
ALBI	On 06/11/2014	Index Future			466.17300		466.17300		467.59900	467.59900			0.00	0	48.00
ALBI	On 05/02/2015	Index Future			473.69200		473.69200		475.14500	475.14500			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.98250		9.98250		10.02630	10.02630		9.63	189,667.50	19	13,740.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.07560		10.07560		10.12000	10.12000		9.99	10,075,600.00	1,000	9,085.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	49.29310		0.04929		45.20130	0.04520	49.293	10.05	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	134.90180		0.13490		122.77530	0.12278	134.902	10.03	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	264.16480		0.26416		288.75590	0.28876	264.165	10.00	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	75.37150		0.07537		83.25120	0.08325	75.371	11.51	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	68.86500		0.06886		76.12200	0.07612	68.865	11.62	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.17860		10.17860		10.22450	10.22450		10.50	0.00	0	300.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.28060		10.28060		10.32830	10.32830		11.07	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.91270		9.91270		9.97610	9.97610		9.02	0.00	0	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.04410		10.04410		10.10790	10.10790		9.98	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			0.89470		0.89470		-17.36330	-17.36330			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			640.52600		640.52600		691.33870	691.33870			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			723.11200		723.11200		775.96290	775.96290			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			118.06590		118.06590		-64.19270	-64.19270			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			580.48010		580.48010		630.21760	630.21760			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			60.35060		60.35060		73.88970	73.88970			0.00	0	5,000.00
CF CANDO CAFW	On 06/08/2014	Can-Do Future			32.46470		32.46470		46.77050	46.77050			0.00	0	50,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On 15/09/2014	Foreign Exchange Future	11.83040		11.83040		11.95810	11.95810		10.09	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future	12.02250		12.02250		12.15270	12.15270		11.00	0.00	0	834.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.23500		12.23500		12.36850	12.36850		11.80	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future	1.71300		1.71300		1.72270	1.72270		9.37	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.73030		1.73030		1.74030	1.74030		10.95	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/08/2014	Bond Future	123.44624		123.44624		123.44139	123.44139			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	123.84646		123.84646		123.84277	123.84277			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			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
ES23	On 25/01/2023	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
ES26	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	9.48855		85.65652		9.42919	86.10736			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	9.58102		83.16600		9.51966	83.62453			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.66745		84.50877		9.60401	84.97558			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			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
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	457.72900		457.72900		458.99900	458.99900			0.00	0	521.00
GOVI	On 06/11/2014	GOVI	464.64700		464.64700		465.94000	465.94000			0.00	0	105.00
GOVI	On 05/02/2015	GOVI	472.14000		472.14000		473.45900	473.45900			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	116.56549		116.56549		116.56175	116.56175			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	118.34213		118.34213		118.33941	118.33941			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	121.45429		121.45429		121.44960	121.44960			0.00	0	1,015.00
I2038	On 06/11/2014	Bond Future	123.30524		123.30524		123.30188	123.30188			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	121.43440		121.43440		121.42953	121.42953			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2046	On 06/11/2014	Bond Future	121.93954		121.93954		121.93601	121.93601			0.00	0	5,348.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	128.13654		128.13654		128.13149	128.13149			0.00	0	688.00
I2050	On 06/11/2014	Bond Future	130.08966		130.08966		130.08554	130.08554			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	216.30800		216.30800		216.30100	216.30100			0.00	0	706.00
IGOV	On 06/11/2014	Index Future	219.60400		219.60400		219.59900	219.59900			0.00	0	647.00
IGOV	On 05/02/2015	Index Future	223.17200		223.17200		223.16900	223.16900			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	586.05800		586.05800		586.03900	586.03900			0.00	0	210.00
ILBI	On 06/11/2014	Index Future	595.00800		595.00800		594.99100	594.99100			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate	143.13858		143.13858		143.13683	143.13683			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	5.99000	94.01000			5.99000	94.01000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.03000	93.97000			6.03000	93.97000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.14000	93.86000			6.14000	93.86000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.18000	93.82000			6.18000	93.82000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.32000	93.68000			6.32000	93.68000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.37000	93.63000			6.37000	93.63000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.55000	93.45000			6.55000	93.45000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.76000	93.24000			6.75000	93.25000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.93000	93.07000			6.92000	93.08000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.09000	92.91000			7.07000	92.93000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.23000	92.77000			7.21000	92.79000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.36000	92.64000			7.34000	92.66000			0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future	9.21720	9.21720			9.30480	9.30480		6.76	0.00	0	0.00
NZ\$ / R	On 12/12/2014	Foreign Exchange Future	9.28540	9.28540			9.37350	9.37350		8.37	0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.34690	1.34690			1.35220	1.35220			134,690.00	100	125.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future	1.34730	1.34730			1.35270	1.35270			0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.72940	112.50352			6.67875	112.55889		1.00	0.00	0	2,906.00
R157	On 06/11/2014	Bond Future	6.92872	107.39054			6.86072	107.44787		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future	7.13229	109.12484			7.03185	109.18418		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	8.16945	119.39261			8.12492	119.77765		8.86	14,327,113.20	120	40,428.00
R186	On 07/08/2014	Bond Future	7.60	8.01000	0.00801		16.39000	0.01639	8.010	8.61	0.00	0	210.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future	8.00	Call	331.51000	0.33151	464.86000	0.46486	331.510	8.76	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.25	Call	1,269.94000	1.26994	1,547.79000	1.54779	1,269.940	8.86	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.43	Put	184.99000	0.18499	146.24000	0.14624	184.990	8.96	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.70	Put	19.18000	0.01918	14.91000	0.01491	19.180	9.10	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	1.84000	0.00184	1.46000	0.00146	1.840	9.23	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	0.05000	0.00005	0.04000	0.00004	0.050	9.38	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.23971	121.19751	8.19342	121.58958		9.50	0.00	0	23,112.00
R186	On 06/11/2014	Bond Future	9.17	Put	345.77000	0.34577	310.41000	0.31041	345.770	9.80	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.29942	117.85705	8.25131	118.25655		10.02	0.00	0	0.00
R186	On 05/02/2015	Bond Future	9.00	Put	1,360.42000	1.36042	1,271.33000	1.27133	1,360.420	10.26	0.00	0	9,600.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 07/08/2014	Bond Future			285.78694	285.78694	285.77804	285.77804			0.00	0	0.00
R197	On 06/11/2014	Bond Future			290.14269	290.14269	290.13651	290.13651			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			5.92217	102.20270	5.87034	102.22131		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 07/08/2014	Bond Future			228.40312	228.40312	228.39506	228.39506		10.28	0.00	0	126.00
R202	On 06/11/2014	Bond Future			231.88453	231.88453	231.87817	231.87817			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			7.97568	102.08787	7.93621	102.32749		7.32	0.00	0	11,760.00
R2023	On 06/11/2014	Bond Future			8.05372	99.71001	8.01241	99.95425		8.03	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.12131	101.31949	8.07801	101.56872		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			7.15572	106.34002	7.11102	106.46449		2.86	0.00	0	24,351.00
R203	On 07/08/2014	Bond Future	6.84	Call	22.45000	0.02245	38.16000	0.03816	22.450	2.80	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.26063	103.78367	7.21106	103.91110		2.96	54,590,210.42	526	6,627.00
R203	On 06/11/2014	Bond Future	6.84	Call	243.44000	0.24344	279.95000	0.27995	243.440	2.87	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	350.83000	0.35083	397.69000	0.39769	350.830	2.89	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.34634	105.45920	7.29091	105.58973		2.91	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,355.30000	1.35530	1,442.82000	1.44282	1,355.300	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			8.59452	95.22058	8.54504	95.62573			0.00	0	1,868.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 06/11/2014	Bond Future			8.66424		96.66012		8.61311	97.07228			0.00	0	2,313.00
R2030	On 05/02/2015	Bond Future			8.72597		94.21290		8.67309	94.63275			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			8.87920		96.60737		8.81463	97.21617			53,810,305.09	557	8,213.00
R2037	On 06/11/2014	Bond Future			8.94772		98.06787		8.88117	98.68685			0.00	0	1,398.00
R2037	On 05/02/2015	Bond Future			9.00923		95.39295		8.94062	96.02290			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.43428		103.19522		7.39479	103.34199		4.16	0.00	0	14,507.00
R204	On 07/08/2014	Bond Future	7.78	Put	33.02000		0.03302		26.36000	0.02636	33.020	4.23	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.52795		104.75525		7.48531	104.90529		4.22	0.00	0	336.00
R204	On 06/11/2014	Bond Future	7.99	Put	361.19000		0.36119		328.87000	0.32887	361.190	4.27	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.60366		102.41044		7.55748	102.56388		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			8.95363		101.76042		8.88900	102.43515			0.00	0	10,044.00
R2048	On 06/11/2014	Bond Future			9.02106		98.87162		8.95446	99.55759			0.00	0	10,700.00
R2048	On 05/02/2015	Bond Future			9.08221		100.46760		9.01358	101.16567			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			7.63760		98.84763		7.60318	98.99678		5.30	0.00	0	33,961.00
R207	On 06/11/2014	Bond Future			7.72288		100.34194		7.68621	100.49435		5.40	10,034,194.00	100	511.00
R207	On 05/02/2015	Bond Future			7.79429		98.31979		7.75511	98.47568		5.60	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.83259		100.08211		7.79059	100.24199		5.57	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,748.81000		1.74881		1,829.57000	1.82957	1,748.810	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			7.78695		97.16447		7.74750	97.35958		6.20	0.00	0	16,244.00
R208	On 07/08/2014	Bond Future	8.28	Put	14.22000		0.01422		11.55000	0.01155	14.220	6.30	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.86895		95.23484		7.82733	95.43389		6.64	0.00	0	571.00
R208	On 06/11/2014	Bond Future	8.50	Put	375.13000		0.37513		342.90000	0.34290	375.130	6.80	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.93764		96.77248		7.89368	96.97571		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/08/2014	Bond Future		8.79343	77.84576		8.73383	78.31043		13.11	2,335,372.80	30	10,743.00
R209	On 06/11/2014	Bond Future		8.85856	75.87583		8.79719	76.34836		14.72	0.00	0	16,291.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,258.62000	1.25862	1,433.96000	1.43396	1,258.620	14.46	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	2,007.52000	2.00752	2,243.64000	2.24364	2,007.520	14.59	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,760.43000	2.76043	3,044.14000	3.04414	2,760.430	14.69	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,968.79000	2.96879	3,263.86000	3.26386	2,968.790	14.72	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	3,185.67000	3.18567	3,491.80000	3.49180	3,185.670	14.75	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	1,212.61000	1.21261	1,086.84000	1.08684	1,212.610	14.88	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	743.12000	0.74312	658.76000	0.65876	743.120	15.04	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	629.88000	0.62988	556.46000	0.55646	629.880	15.09	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	278.60000	0.27860	242.44000	0.24244	278.600	15.33	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	247.99000	0.24799	215.39000	0.21539	247.990	15.36	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	218.58000	0.21858	189.39000	0.18939	218.580	15.36	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future		8.91597	77.10106		8.85282	77.58190		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		171.35433	171.35433		171.34824	171.34824			0.00	0	123.00
R210	On 06/11/2014	Bond Future		171.92647	171.92647		171.92198	171.92198			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		130.73438	130.73438		130.73325	130.73325			0.00	0	390.00
R211	On 06/11/2014	Bond Future		132.72695	132.72695		132.72712	132.72712			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		135.34582	135.34582		135.34169	135.34169			0.00	0	349.00
R212	On 06/11/2014	Bond Future		137.40868	137.40868		137.40581	137.40581			0.00	0	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		8.60393	89.11314		8.55440	89.50298		11.38	0.00	0	23,660.00
R213	On 06/11/2014	Bond Future		8.67296	86.91857		8.62183	87.31519		12.82	0.00	0	6,205.00
R213	On 05/02/2015	Bond Future		8.73463	88.32158		8.68182	88.72555		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		8.88823	78.70793		8.81856	79.27502		13.57	0.00	0	4,311.00
R214	On 06/11/2014	Bond Future		8.95367	76.60901		8.88197	77.18544		15.33	0.00	0	1,726.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 06/11/2014	Bond Future	9.20	Call	3,605.30000		3.60530	3,992.06000	3.99206		3,605.300	15.47	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	529.80000		0.52980	455.90000	0.45590		529.800	15.89	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			9.01274		77.84567	8.93894	78.43222			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			20,884.05000		20,884.05000	21,052.80000	21,052.80000				0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future			5.01230		5.01230	5.00380	5.00380			7.01	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future			5.00020		5.00020	4.99020	4.99020			8.38	0.00	0	0.00

**Total for Derivatives :** **826,619,589.71**      **64,790**      **3 599 025.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000	0.00000	100.39817				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.19500		103.92890	7.19500	103.90895				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000	0.00000	100.59294				0.00	1,200,000,000	1,000,000,000.00
AA05	On 22/03/2019	Spot Bond			8.56500		105.79047	8.56500	105.76636			66,807,000,000,000.00	7,800,000,000	7,800,000,000	4,100,000,000.00
AA06	On 15/04/2021	Spot Bond			0.00000		100.00000	0.00000	100.15342				0.00	0	0.00
AA07	On 15/04/2021	Spot Bond			9.20000		104.02294	9.20000	103.99738				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000	0.00000	101.26677				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000	0.00000	101.37020				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.43000		97.48845	9.43000	97.46405				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.29500		103.14499	7.29500	103.12492				0.00	0	123,400,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000	0.00000	99.76852				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.69000		106.13803	8.69000	106.11351				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			1.41000		138.38371	1.41000	138.35792				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond			2.29000		127.64706	2.29000	271.15623				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000		100.00000	0.00000	101.21340				0.00	0	700,000,000.00
ABFN06	On 17/03/2016	Spot Bond			0.00000		100.00000	0.00000	101.39303				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.71831				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.74843				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.76836				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.35581				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.43415				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.25824				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.95500	106.27673	7.95500	106.25421				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.28755				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.63500	103.32354	7.63500	103.30223				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.68643				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.23948				0.00	5,340,000,000	2,670,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.27028				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.18261				0.00	4,600,000,000	2,300,000,000.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.32244				0.00	2,380,000,000	1,190,000,000.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.59912				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.70793				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.50178				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.75646				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.99000	130.76044	2.99000	130.73056				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.16000	118.65645	4.16000	118.62557				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.91000	104.90948	4.91000	104.87990				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.95000	105.22782	5.95000	105.19551				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.09000	108.10064	11.09000	108.06894				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.30487			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.62340			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.65740			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.68910			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.66000		112.38525		4.66000	112.35448			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		60.20007		100.00000	60.05423			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.03000		171.34996		2.03000	171.31518			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		160.97972		2.76000	160.94386			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.06000		173.36567		2.06000	173.33032			0.00	0	0.00
ABN12	On 22/07/2014	Spot Bond	7.91000		105.18061		7.91000	105.18060			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.84000		183.11427		1.84000	183.07803			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.08625		76.08421		8.08625	76.06801			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.08625		76.08421		8.08625	76.06801			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	100.62817			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	100.29586			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.16914			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	7.17500		101.40488		7.17500	101.38552			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.48876			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.48500		111.28191		7.48500	111.25970			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.14009			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	2.61000		94.38863		2.61000	106.34387			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.55000		101.39662		2.55000	156.94568			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.44000		115.96617		2.44000	208.59286			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	9.53000		92.78997		9.53000	92.76651			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	102.51181			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	100.76000			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		107.17854		9.63000	107.15100			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		9.51500	108.04211		9.51500	108.01468			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.90500	91.44128		8.90500	91.41951			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	105.20000			0.00	320,000,000	320,000,000.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.46000			0.00	480,000,000	480,000,000.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.61000	107.32801		9.61000	107.30050			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	88.92000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.88714			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	99.84761			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.24000	108.54613		8.24000	108.52232			0.00	0	1,435,900,000.00
ABS11	On 09/04/2021	Spot Bond		8.91000	105.31576		8.91000	105.29069		8,910,000,000,000.00	1,000,000,000	500,000,000.00	
ABS5	On 01/05/2015	Spot Bond		7.14500	102.74861		7.14500	102.72901			0.00	0	530,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.85500	98.24924		8.85500	98.22598			0.00	0	593,300,000.00
ABS7	On 11/09/2026	Spot Bond		9.73500	96.65927		9.73500	96.63431		19,470,000,000,000.00	2,000,000,000	1,000,000,000.00	
ABS9	On 17/03/2016	Spot Bond		7.84500	105.60491		7.84500	105.58283		7,845,000,000,000.00	1,000,000,000	1,000,000,000.00	
ABSI2	On 07/12/2023	Spot Bond		2.10000	217.16391		2.10000	275.09028			0.00	0	1,242,740,000.00
ABSI3	On 31/01/2017	Spot Bond		1.35000	125.83882		1.35000	128.62168			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.10000	127.86828		2.10000	130.40996			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00479		100.00000	0.00477			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	59.89683		100.00000	59.75173			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL028	On 15/09/2015	Spot Bond		11.64500	106.73392		11.64500	106.70110			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.73773			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	3.83017		100.00000	3.82089			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.78193			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.40860			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	22.82958		100.00000	22.77427			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.69353			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	64.21799		11.00000	64.19963			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	22.82958		100.00000	22.77427			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	100.75873			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.83492			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.72473			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.74770			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.75781			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.85870			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.85870			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.85787			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.70637			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.85787			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.85951			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	90.40897		0.00		0	0.00	
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.69342		0.00		0	0.00	
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.57482		0.00		0	0.00	
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.73395		0.00		0	0.00	
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.75669		0.00		0	0.00	
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.76583		0.00		0	0.00	
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.74747		0.00		0	0.00	
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.70637		0.00		0	0.00	
ACL104	On 20/12/2019	Spot Bond	9.37500	103.47619	9.37500	103.54481		0.00		0	0.00	
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	99.91491		0.00		0	0.00	
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.59367		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	84.17340		0.00		0	0.00	
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	165.04379		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	165.10523		0.00		0	0.00	
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.72465		0.00		0	0.00	
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.30796		0.00		0	0.00	
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.30796		0.00		0	0.00	
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.18574		0.00		0	0.00	
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.70167		0.00		0	0.00	
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.69616		0.00		0	0.00	
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.75654		0.00		0	0.00	
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.09731		0.00		0	0.00	
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.75596		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.45784			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.43071			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.73400			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.51204			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.22430			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.72742			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.71292			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.63933			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.62365			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.65407			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.71108			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.67887			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.64209			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.65223			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.50310		10.23000	103.47504			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.66219			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.64670			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	118.17995			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.50500	102.05502		9.50500	102.02913			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70825			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	114.64562		1.75000	114.70708			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.96892			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.65297			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68696			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.70967			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.66424			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.70512			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.23962			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.66890			0.00	450,000,000	450,000,000.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.58509			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.65606			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.89276			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.70512			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.69209			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.73100			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.74294			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.25539			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.52602			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.74578			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.74578			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.78218			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.69151			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.79097			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.03479			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.78218			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	93.31275			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.76141			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL202	On 20/12/2022	Spot Bond	0.00000		100.00000		0.00000	100.74595			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000		100.00000		0.00000	119.22956			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000		100.00000		0.00000	120.09272			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.64605			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.63968			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.20670			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.65697			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.65969			0.00	400,000,000	400,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.68696			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.64696			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.64605			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.71640			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.59059			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.85022			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.97484			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.84932			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.94863			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		15.82847		100.00000	15.79013			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.23463			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.36463			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.45121			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.12169			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.13372			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.14973			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.11790			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.02500	99.43295		8.02500	99.41158			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.15123			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.17550			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.48500	103.41778		8.48500	103.39444			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.21000	117.34945		9.21000	117.32059			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	86.17592		100.00000	85.97916			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.29500	109.42542		7.29500	109.40412			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	99.72603		100.00000	99.45356			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.27000	101.28307		9.27000	101.25813			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.14807		100.00000	14.11675			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.94000	101.99691		9.94000	101.97003			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.80000	161.73202		2.80000	161.69582			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.90148			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.82143			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.86662			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.20830			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	100.74807			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.54686			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.60167			0.00	0	300,000,000.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.66424			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.84937			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.09326			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	101.73000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.56000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.97021			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		2.69000	126.58640		2.69000	288.08400			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		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.78373			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.60052			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.59142			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.49451			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.97500	105.88095		8.97500	105.85555			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.54750			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.95675			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.35185			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.54910			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	101.35872			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.48000	101.65992		9.48000	101.63420			18,960,000,000,000.00	2,000,000,000	1,000,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW2	On 02/10/2015	Spot Bond		7.45000	108.32625		7.45000	108.30460			0.00	0	1,000,000.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	30.96468		100.00000	30.82851			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.48626			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.44188			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.61500	102.88394		7.61500	102.86278			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.84000	106.07022		8.84000	106.04516			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.04187	103.13068		11.04187	102.16461			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.05447	101.23770		11.05447	101.02293			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.08867	101.16533		11.08867	100.98287			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.67227			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.12240	101.02386		11.12240	100.91842			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.77916	100.79404		11.77916	100.76686			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.68842			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.68842			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.68849			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.29187	100.30612		11.29187	100.46081			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.23171	102.08048		11.23171	100.98301			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.05447	101.23770		11.05447	101.02293			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.13471	101.37428		11.13471	101.14756			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.29155	96.11043		10.29155	100.77512			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.65294			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.63840			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.63840			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.60353			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.96720			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.92194		99.76034		10.92194	100.08569			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.61500		99.55042		11.61500	99.42566			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.61939			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.54000		69.62733		11.54000	97.19639			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.96718			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.59169			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		89.72305		9.28000	100.60010			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.62889			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.37500		68.40671		11.37500	97.06238			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.60988			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.62573			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.62573			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.83982			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.60226			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.63977			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.66584			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.96721			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.63977			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.60353			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.61751			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.63986			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.45912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB02	On 31/03/2016	Spot Bond	14.04187	103.26817		14.04187	102.33860			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.21124	101.30123		15.21124	101.29229			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.09265	101.25696		14.09265	101.10374			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.83050			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.83050			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.83050			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.86179			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.72054			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	18.48444		100.00000	18.44937			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.85837		100.00000	19.81026			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.07335		100.00000	18.02957			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.15639		100.00000	11.12936			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.15639		100.00000	11.12936			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.48860		100.00000	13.45593			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.68764		100.00000	11.65933			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.09578			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00815			0.00	0	400,000,000.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.27652			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.29487			0.00	0	500,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.59663		100.00000	7.57822			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.59663		100.00000	7.57822			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	66.66667		100.00000	66.66667			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	93.58974		100.00000	93.35038			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000	89.68059		100.00000	89.46078			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0202	On 31/12/2018	Spot Bond	2.00000		104.08098		2.00000	177.67406			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.13000		94.89845		8.13000	150.00673			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.13000		96.19053		8.13000	150.33675			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.51500		98.99033		8.51500	98.96779			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.94897			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.66903			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.97500		99.62482		7.97500	99.60364			1,595,000,000,000.00	200,000,000	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.11671			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.01183			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.01305			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.01712			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.02117			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.03228			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		21.17597		100.00000	21.12467			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.61416			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.69552			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.73039			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.74201			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.88147			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	102.06739			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		16.57277		100.00000	16.53218			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		16.57277		100.00000	16.53218			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.68977			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.74498			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.76003			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.39000	104.09173		8.39000	104.06849			0.00	0	38,100,000.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.80517			0.00	0	500,000,000.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.88524			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	9.46509	100.00000	100.00000	9.44216			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	9.46509	100.00000	100.00000	9.44216			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.98500	104.85421		6.98500	104.83419			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.95760			0.00	0	200,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.44603			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.67500	66.40157		8.67500	101.28030		26,025,000,000,000.00	3,000,000,000	1,500,000,000.00	
BIDC36	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.79017			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.26380			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.53747			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.10874			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.29163			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.09928			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.15656			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.26064			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.69328			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.40335			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	59.76812	100.00000	100.00000	59.62333			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	18.63035	100.00000	100.00000	18.58522			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.71314			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.36992			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.43500		104.37392		7.43500	104.35308			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.49000		112.40407		9.49000	112.37576			0.00	0	273,700,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	99.85435			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.14000		104.48171		9.14000	104.45634		914,000,000,000.00	100,000,000	928,200,000.00	
CBL12	On 06/09/2018	Spot Bond	11.28500		104.42210		11.28500	104.39096			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	102.33633			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.53500		105.59729		11.53500	105.56458			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.51330			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.38000		101.86468		9.38000	101.83932			0.00	0	9,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.73702			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.97500		101.21335		11.97500	101.18084			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	102.55551			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.02390			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.57571			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.23000		94.40835		10.23000	94.38276			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.96000		116.26263		9.96000	116.23175			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.81000		112.59811		9.81000	112.56865			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.14000		117.54005		9.14000	117.51150			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.35096			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.74000		104.31694		11.74000	104.28461			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.73244			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.74102			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.07709			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	100.00000	18.10330		100.00000	18.02281			22,000,000,000,000.00	220,000,000	2,400,000,000.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.08355			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.17517			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.20759			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.54325			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.56559			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.59155			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.34513			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.32044			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.45091			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.62802			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.72475			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.68347			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.97530			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.64530		10.11000	100.61833			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.97530			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.32331			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	120.08793		2.76000	120.06108			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	117.12680		3.14000	120.06897			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	103.28207		8.25000	103.25938			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.97530			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.97530			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		125.35448		3.10000	119.63861			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		125.03970		2.40000	119.34042			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.03094			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.32094			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.17025			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.54500		102.23265		8.54500	102.20929			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.39975			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.39409			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.06299			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.01510			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.59500		102.34470		8.59500	102.32118			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.59500		102.34470		8.59500	102.32118			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.64500		101.14741		8.64500	101.12403			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.74314			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.82211			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.33566			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.33566			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.05027			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.41914			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.75385			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.17012			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.24550			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN242	On 24/02/2019	Spot Bond	9.35000	103.88529		9.35000	103.85908			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	103.88529		9.35000	103.85908			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.17005			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.17326			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	101.91832			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.95705			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.88154			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.84360			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.84360			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.84360			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.84360			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.84360			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.90917			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.06790			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.18751			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.18751			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.18751			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.18751			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.07134			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.30500	104.43154		9.30500	104.40573			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.25774			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.41916			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.84880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.77882			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.10746			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.10322			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.15388			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.26276			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.41086			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.35803			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	103.56186			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.07608			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.94514			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.77620			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.65515			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.95551			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.69228			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.90735			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.65431			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.34555			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.54972			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.64676			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.41359			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.79550			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.54976			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.54976			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.53995		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	102.23791		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	
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	101.64002		0.00		0	0.00	
CLN314	On 14/11/2022	Spot Bond	10.81000	94.98928	10.81000	94.96211		0.00		0	0.00	
CLN315	On 20/03/2023	Spot Bond	11.33000	96.58020	11.33000	96.55128		0.00		0	0.00	
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.51445		0.00		0	0.00	
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.79304		0.00		0	0.00	
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.60149		0.00		0	0.00	
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.83232		0.00		0	0.00	
CLN321	On 30/04/2018	Spot Bond	8.80500	102.00819	8.80500	102.01021		0.00		0	0.00	
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.69151		0.00		0	0.00	
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		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	100.72509		0.00		0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.73869		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.79123		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	102.79615		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.93188			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.93188			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.93188			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.83504			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.51445			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
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	99.91078			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.92395			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.51764			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.06628			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.87150			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.66037			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.76588			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.91166			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.50436			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.50169			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.92161			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.55664			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.55664			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.14608			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.05246			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN356	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.67573			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.62018			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.86771			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.62603			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		100.65960		10.55000	103.52501			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.99000		104.08416		9.99000	106.94684			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	102.57927			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	102.01572			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.13000		105.58052		12.13000	109.09329			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	102.10170			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.16000		108.92673		12.16000	108.81529			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.59000		102.62075		10.59000	102.52275			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	102.10170			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	99.90794			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.84548			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.77585			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.07336			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.69151			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.53804			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.53000		104.73820		9.53000	104.64073			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.69801			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.76859			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		101.97490		10.55000	103.58287			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN380	On 20/09/2024	Spot Bond		11.00000	101.50218		11.00000	97.87493			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.05873			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond		100.00000	10.74733		100.00000	0.27728			0.00	0	2,500,000,000.00
CLN383	On 22/07/2017	Spot Bond		100.00000	15.78980		100.00000	8.85688			0.00	0	9,000,000,000.00
CLN384	On 20/09/2024	Spot Bond		12.04000	100.16894		12.04000	12.04000		120,400,000,000,000.00	10,000,000,000	10,000,000,000.00	
CLN385	On 20/09/2024	Spot Bond		100.00000	0.01352		100.00000	100.00000		260,000,000,000,000.00	2,600,000,000	2,600,000,000.00	
CLN42	On 18/04/2028	Spot Bond		7.01000	38.82351		7.01000	39.43470			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	160.41119			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		8.51500	98.99033		8.51500	137.47744			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.13000	34.11438		8.13000	150.00673			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.13000	34.53334		8.13000	150.33675			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	91.32703			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	91.25287			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.28587			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.28587			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.75230			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.70085			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.71101			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.70512			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.63787			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.67334			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.66879			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.67573			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.37324			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.18082			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.09500		109.58990		9.09500	107.13294			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.79000		101.88589		8.79000	101.86194		12,833,400,000,000.00	1,460,000,000	730,000,000.00	
COJ05	On 05/06/2023	Spot Bond	10.14000		113.52751		10.14000	113.49683			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.44500		104.35389		8.44500	104.33031			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.73000		108.66559		9.73000	108.63753			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.77000		103.81705		9.77000	103.79000			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.12000		97.03742		10.12000	97.01125			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.86000		98.46848		10.86000	98.44002			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.86000		91.35187		10.86000	91.32548			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.26355			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.17074			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.04502			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.33835			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.05000		100.36835		11.05000	100.36122			0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		12.45216		100.00000	12.42200			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		3.86278		100.00000	3.84367			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		13.87922		100.00000	13.80681			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00163			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.11500		98.72810		8.11500	98.70676			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.95885			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG51	On 03/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.82182			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.04370			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	76.89346		100.00000	76.73717			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.88725			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.34733			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.89622			0.00	0	0.00
DLTC05	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.15103			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.17056			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.26225			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.92215			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.59846			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.73000	102.42795		8.73000	102.40404			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.32500	114.94141		7.32500	114.91881			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.39500	108.97501		8.39500	108.95026		58,765,000,000,000.00	7,000,000,000	3,742,300,000.00	
DV23	On 27/02/2023	Spot Bond	8.87000	110.76756		8.87000	110.74102		63,864,000,000,000.00	7,200,000,000	4,473,400,000.00	
DV24	On 18/02/2024	Spot Bond	8.97000	108.74976		8.97000	108.72340			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.49000	109.12923		9.49000	109.10128		5,694,000,000,000.00	600,000,000	300,000,000.00	
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.76755			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.48549			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.49620			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.39326			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.19004			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.63455			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.04500	125.37304		8.04500	125.34573			32,180,000,000,000.00	4,000,000,000	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.01142			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	102.90514		0.10000	134.65742			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.98000	123.08738		1.98000	123.06258			0.00	0	8,200,000,000.00
EL29	On 19/11/2029	Spot Bond	2.00000	110.31120		2.00000	110.28892			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.13500	108.38832		2.13500	108.36593			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.15500	101.14274		2.15500	101.12186			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.63000	104.08360		9.63000	104.05655			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.48000	109.94001		9.48000	109.91234			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.91000	103.07341		9.91000	103.04631			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.18000	94.20135		10.18000	97.03653			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.26500	105.89529		10.26500	104.69923			0.00	0	5,866,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.29814			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.09197			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.72153			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.37579			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.15857			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.16752			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	88.59223		100.00000	88.37772			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ206U	On 15/10/2014	Spot Bond	100.00000	84.42972	100.00000	84.24127				0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	94.80519	100.00000	94.55959				0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	61.10830	100.00000	60.91752				0.00	0	0.00
EQ210U	On 14/08/2014	Spot Bond	100.00000	94.80519	100.00000	94.55959				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	130.75558	3.00000	130.72560				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.50500	102.04337	11.50500	102.01236				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	103.74970				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.90521				0.00	1,000,000,000	1,000,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.69172				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.95500	98.55489	9.95500	98.52874				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.40510				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.19379				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.49686				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.37993				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.34725				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.52380				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.48139				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.28097				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.82591				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.24878				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.30250				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.23804				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.28281				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES15	On 30/08/2015	Spot Bond	6.91500	103.97105		6.91500	103.95175			71,916,000,000,000.00	10,400,000,000	1,700,000,000.00
ES18	On 20/04/2018	Spot Bond	7.76500	107.14307		7.76500	107.12077			365,351,015,000,000.00	47,051,000,000	7,505,275,000.00
ES23	On 25/01/2023	Spot Bond	8.42000	109.45623		8.42000	109.43129			487,012,800,000,000.00	57,840,000,000	23,510,882,300.00
ES26	On 02/04/2026	Spot Bond	8.72000	96.12732		8.72000	96.10490			136,206,400,000,000.00	15,620,000,000	4,056,800,000.00
ES33	On 15/09/2033	Spot Bond	9.47000	85.40959		9.41000	85.84539			1,463,683,200,000,000.00	54,560,000,000	44,660,500,000.00
ES42	On 25/04/2042	Spot Bond	9.59500	91.52321		9.59500	91.49978			278,255,000,000,000.00	29,000,000,000	12,000,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.35207			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.39692			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.19753			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.11266			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.55218			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.03136			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.24902			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.48178			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.56421		100.00000	12.53378			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	12.22715		100.00000	12.19753			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.65817			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.68692			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.74422			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.80127			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.74500	103.50538		6.74500	103.48645			0.00	0	880,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.37500	97.67438		9.37500	97.64993			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.77127			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.77120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.97921			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	104.51484			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.13608			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.00000		0.00000	101.15584			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond		10.23000	99.86315		10.23000	100.28144			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.17500	103.90104		11.17500	103.87017			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.32359			0.00	800,000,000	400,000,000.00
FRBI22	On 31/01/2022	Spot Bond		2.20000	128.69098		2.20000	129.52733			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.13000	129.20392		2.13000	274.46460			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.32000	103.88785		2.32000	109.28239			0.00	0	200,000,000.00
FRBI28	On 31/03/2028	Spot Bond		2.53000	101.62750		2.53000	157.30312			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.33000	117.82895		2.33000	211.94415			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.75500	110.97777		7.75500	110.95483			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.87400	61.79536		7.87400	61.15689			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.46900	39.52410		9.46900	38.63459			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.70000	38.25889		9.70000	37.33339			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	65.85022		100.00000	65.72529			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	68.11903		100.00000	67.98979			0.00	0	200,000,000.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.84955			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.79836			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.79836			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.36938			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.76795			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.84422			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.01829			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72480			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.80016			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.10014		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.10014		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.00330			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.78218			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.74322			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85135			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	100.76859			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.08047		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	100.82018			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.02107			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.98963			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	14.79628		100.09221	14.76041			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.69332			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.55416			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.84028			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.94488			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.65429			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.19586			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.78169			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	100.79091			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.71832			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.72781			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.96715			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.71420			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	58.36378		13.22500	58.34315			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.67060			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.67151			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.01846			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.70422			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.56500	94.04669		3.56500	97.27531			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.73688			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.73688			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.38309			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51445			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.78670			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	98.41332			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.69151			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.67424			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.99422			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.79757			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.48847			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.97272			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.90127			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.92215			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.72055			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.92125			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.66606			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.19000			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.72781			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.72781			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.68982			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.42097			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.44598			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.71346			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.28289			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.77132			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.26420			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.69551			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.24362			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.24438			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.12206			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.10796			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.12206			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.10740			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.72656			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.06814		8.75000	101.87552			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.61238			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.39029		100.00000	9.35005			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.56710		100.00000	8.53039			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.78440			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.77985			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.96803			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.91525			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.44000		118.84701		3.44000	120.84246			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.79454			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.80280			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.42000		109.28010		3.42000	121.00252			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.69000		99.73678		1.69000	126.94854			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.44000		106.46147		3.44000	120.84246			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.67000		103.14751		2.67000	126.11768			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.74000		104.02317		2.74000	131.56712			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.90424			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	95.77469			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.12017			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.14012			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.68795			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.78907			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	102.84269			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.92480			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.88998			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.74866			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.04028			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.74776			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.61739			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	92.39344			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	92.25834			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.66469			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.87848		100.00000	9.85454			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	23.90627		100.00000	23.84836			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond		100.00000	56.88550		100.00000	56.70790			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.81000	148.80546		4.81000	148.76424			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.70626			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.66409			0.00	0	1,138,570,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.73059			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.13854			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.74789			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.61424			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	100.00000		0.00000	100.64046			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		2.17300	81.90036		2.17300	97.91246			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.47500	99.39276		2.47500	130.66781			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00945			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	100.05571		10.38000	100.02785			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	100.05571		10.38000	100.02785			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	99.91400			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.01426			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.61500	97.12749		2.61500	105.43474			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.64000	202.36896		2.64000	202.66423			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS110	On 31/01/2038	Spot Bond		2.58500	106.01769		2.58500	106.00455			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.32657			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.67000	201.50099		2.67000	201.79282			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.20350			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.42000	108.21374		2.42000	108.25897			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.67500	104.20197		2.67500	104.30613			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.43916			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.64000	124.31916		2.64000	264.08439			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.14000	129.10595		2.14000	274.25641			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.86000	122.28064		2.86000	259.75253			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.57000	102.55235		2.57000	128.03586			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.92060			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.10000	132.15323		2.10000	126.42246			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01715			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.33152			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.66138			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.45500	105.36508		2.45500	105.34240			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	18.88595		104.97509	18.83818			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	22.99083		101.07593	22.93459			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	15.39262		100.44759	15.35518			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	21.40293		100.76967	21.35072			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		2.16000	114.27979		2.16000	114.25618			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	2.28000	97.36194		2.28000	109.69479			0.00	0	0.00
FRS86		On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.50055			0.00	0	0.00
FRS87		On 31/01/2025	Spot Bond	2.31000	97.08736		2.31000	109.38533			0.00	0	0.00
FRS88		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.30250			0.00	0	0.00
FRS90		On 07/12/2023	Spot Bond	2.34000	127.16516		2.34000	342.25745			0.00	0	0.00
FRS93		On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.64958			0.00	0	0.00
FRS94		On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.55629			0.00	0	0.00
FRS95		On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.48145			0.00	0	0.00
FRS96		On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.19977			0.00	0	0.00
FRS97		On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.06365			0.00	0	0.00
FRS99		On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.29268			0.00	0	0.00
FRX14		On 01/09/2014	Spot Bond	5.87500	103.61624		5.87500	103.59966			0.00	0	110,000,000.00
FRX15		On 14/03/2015	Spot Bond	6.71500	104.39946		6.71500	104.38072			0.00	0	100,000,000.00
FRX16		On 15/09/2016	Spot Bond	7.58500	103.66067		7.58500	103.63970			0.00	0	0.00
FRX17		On 15/09/2017	Spot Bond	7.87000	104.75590		7.87000	104.73393			0.00	0	0.00
FRX18		On 14/04/2018	Spot Bond	8.08500	110.53022		8.08500	110.50628			0.00	0	0.00
FRX19		On 15/11/2019	Spot Bond	8.54500	103.62348		8.54500	103.59993			0.00	0	774,400,000.00
FRX20		On 01/10/2020	Spot Bond	8.70000	102.96287		8.70000	102.93892			0.00	0	0.00
FRX23		On 28/02/2023	Spot Bond	9.24000	94.37127		9.24000	94.34811			0.00	0	0.00
FRX24		On 10/12/2024	Spot Bond	9.37000	110.33235		9.37000	110.30475			0.00	0	0.00
FRX26		On 01/10/2026	Spot Bond	9.67000	100.77472		9.67000	101.73069			0.00	0	500,000,000.00
FRX31		On 21/02/2031	Spot Bond	10.03000	99.78600		10.03000	99.75902			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond	10.23000	81.42318	10.23000	81.40099				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	100.58667				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.60974				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.61896				0.00	0	140,000,000.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.64194				0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.67876				0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.70635				0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.82576				0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.09157				0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.15006				0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.20310				0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.21553				0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.25091				0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.30401				0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.34825				0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.54280				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.48065				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.78207				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.19000	103.38947	9.19000	103.36410				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	101.30959				0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.93483				0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	100.00000	99.45554	100.00000	99.27536				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.98066			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.98025			0.00	0	200,000,000.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.97946			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.97847			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.97710			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	100.89529			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	102.24795			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.15304			0.00	0	100,000,000.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.00652			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.35388			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.84633			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	101.34396			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.57478			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	101.04802			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.47541			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.63177			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.97608			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.53602			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.80409			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.78776			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	99.84406			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.47822			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.26259			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	100.01361			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.12253	100.57669		8.12253	100.11455			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	100.01649			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.47521	100.57966		8.47521	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	100.02019			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.92542	100.58577		8.92542	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	100.02471			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	100.11867			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.17613			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.18327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.63590			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.22000	105.80347		9.22000	105.77712			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.13500	107.40681		8.13500	107.38315			34,492,400,000,000.00	4,240,000,000	2,123,100,000.00
HWAY23	On 07/12/2023	Spot Bond	1.92000	131.28194		1.92000	278.88046			37,248,000,000,000.00	19,400,000,000	9,704,100,000.00
HWAY24	On 07/12/2024	Spot Bond	1.94000	134.01059		1.94000	284.67675			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.37000	98.77444		9.37000	98.74945			57,157,000,000,000.00	6,100,000,000	3,116,800,000.00
HWAY35	On 31/07/2035	Spot Bond	9.40000	98.48605		9.40000	98.46105			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	54.93102		100.00000	54.79795			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	14.26081		100.00000	14.22626			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	84.37818		100.00000	84.18728			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	38.25259		100.00000	38.15993			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	19.52594		100.00000	19.47864			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	15.75188		100.00000	15.71372			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	58.29490		100.00000	58.15369			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.67000	116.22662		1.67000	116.20409			4,509,000,000,000.00	2,700,000,000	94,160,700,000.00
I2038	On 31/01/2038	Spot Bond	1.85500	121.10109		1.85500	121.07701			5,565,000,000,000.00	3,000,000,000	16,019,541,200.00
I2046	On 31/03/2046	Spot Bond	1.94000	121.08125		1.94000	121.05695			2,328,000,000,000.00	1,200,000,000	57,301,427,500.00
I2050	On 31/12/2050	Spot Bond	1.98500	127.76404		1.98500	127.73830			1,588,000,000,000.00	800,000,000	24,636,621,900.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	94.60000			0.00	0	2,600,000.00
IBL11	On 12/03/2015	Spot Bond	7.64500	105.41931		7.64500	105.39783			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.41096			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.50988			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.14500	105.45007		8.14500	105.42720			0.00	0	200,000,000.00



Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL22	On 15/03/2018	Spot Bond			8.09000	109.45400		8.09000	109.43041			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond			0.00000	100.00000		0.00000	101.24498			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond			4.66000	119.48592		4.66000	119.45306			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond			7.96500	104.14808		7.96500	104.12562			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond			0.00000	100.00000		0.00000	99.80096			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond			0.00000	100.00000		0.00000	99.78907			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond			1.51000	102.39438		1.51000	128.12015			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond			2.17000	103.95735		2.17000	129.79140			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond			0.00000	100.00000		0.00000	100.74850			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond			0.00000	100.00000		0.00000	101.62805			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond			8.21000	104.44526		8.21000	104.42230			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond			0.00000	100.00000		0.00000	101.16787			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond			0.00000	100.00000		0.00000	102.29970			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond			0.00000	100.00000		0.00000	101.63370			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond			8.80500	97.84148		8.80500	97.81844			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond			9.23500	91.81271		9.23500	91.79019			0.00	0	4,100,000.00
IBL48	On 19/03/2016	Spot Bond			0.00000	100.00000		0.00000	100.97717			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond			8.29000	99.28472		8.29000	99.26269			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond			9.28500	98.98724		9.28500	98.93986			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond			0.00000	100.00000		0.00000	99.87483			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond			0.00000	100.00000		0.00000	99.87109			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond			7.90500	98.68299		7.90500	98.66186			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond			8.58500	98.28308		8.58500	98.26027			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond			0.00000	100.00000		0.00000	99.85681			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.32181			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.86000		105.30502		7.86000	105.28260			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.54500		106.47924		8.54500	106.45463			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.62000		108.37580		9.62000	108.34767			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.43628			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.99994			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00470		100.00000	0.00469			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.03489			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.03656			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.88000		99.57337		8.88000	99.54973			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		101.31745		5.00000	101.30378			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		101.31745		5.00000	101.30378			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		99.91818		5.00000	99.90455			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.31745		5.00000	101.30378			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.44167		4.00000	101.43077			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.18943			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.13878			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.58448			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		35.70839		100.00000	35.65950			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		35.50694		100.00000	35.45833			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		35.50694		100.00000	35.45833			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		108.96816		9.20000	108.94139			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.50858			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.50858			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.49691			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.05575		100.00000	8.03623			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.44825			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.31996			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.89500	103.17575		8.89500	103.15136			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.05812			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.72945			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.10413			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	10.17948		100.00000	10.15482			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	56.88550		100.00000	56.70790			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	67.71800		100.00000	67.59259			0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000	81.19502		100.00000	81.19501			0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000	98.91599		100.00000	98.64865			0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000	98.52452		100.00000	98.26318			0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000	96.72977		100.00000	96.47786			0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000	94.99359		100.00000	94.75064			0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000	99.17355		100.00000	98.36065			0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000	95.34848		100.00000	94.63158			0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000	90.54676		100.00000	89.90000			0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000	93.31009		100.00000	92.73411			0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000	87.00536		100.00000	86.38830			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN443U	On 21/10/2014	Spot Bond	100.00000	82.88265	100.00000	81.08108				1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00
IN470U	On 21/10/2014	Spot Bond	100.00000	80.57395	100.00000	80.39648				3,000,000,000,000,000.00	30,000,000,000	30,000,000,000.00
IN471U	On 28/10/2014	Spot Bond	100.00000	79.34783	100.00000	81.65312				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	5.90000	97.13453	5.90000	97.13453				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.00000	99.81950	6.00000	99.75403				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.00000	99.70498	6.00000	99.63966				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.15000	99.46371	6.15000	99.39708				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.15000	99.23089	6.15000	99.16457				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.25000	98.74873	6.25000	98.68199				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.25000	98.63199	6.25000	98.56540				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	100.00000	80.57395	100.00000	80.39648				2,560,000,000,000,000.00	25,600,000,000	15,600,000,000.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.57554				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.04187	102.37065	11.04187	101.70325				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.04187	100.68433	11.04187	100.68317				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.69493				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.22441				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.68106				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.99454	6.50000	101.97672				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.75954				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.44286				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	89.67360				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.69443				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.15638				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.66338			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	102.05811			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.55493			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.55037			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.37807			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.25608			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.14594			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.13244			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.95112			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.09404			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.14372			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.03068			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.51382			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.12529			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.60353			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.96461			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.48726			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.16750			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.45193			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.17724			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.17994			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.65500	102.79824		8.65500	102.77444			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.43533			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.44656			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.45407			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.15048			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.43000	101.35883		9.43000	101.33346		18,860,000,000,000.00	2,000,000,000	1,000,000,000.00	
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.77366			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.69000	106.10883		8.69000	106.08429		43,450,000,000,000.00	5,000,000,000	1,257,800,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.31877			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.26497			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	101.62392			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.45357			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.70793			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.82500	102.40679		8.82500	102.38263			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.54738			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.11011			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.26000	96.57911		3.26000	120.57605			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.71000	137.77958		3.71000	137.74537			0.00	0	410,000,000.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.48011			0.00	80,000,000	40,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.27037			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.17024			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.93965			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.59186			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.67000	95.52222		3.67000	96.33240			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.67000	95.44259		3.67000	102.32698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.01529			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.69987			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.72945			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.42500	113.26354		10.42500	113.23227			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00713			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.81000	136.25717		3.81000	136.22297			0.00	0	15,000,000,000.00
IV430U	On 24/07/2014	Spot Bond	100.00000	81.19501		100.00000	81.19500			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000	98.00323		100.00000	97.74464			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000	96.22727		100.00000	95.97798			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000	93.92538		100.00000	93.22963			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000	93.75000		100.00000	93.02326			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000	88.37014		100.00000	87.85337			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000	84.87528		100.00000	84.39846			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.03524			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.09766			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.14129			0.00	0	0.00
IVA430	On 24/07/2014	Spot Bond	6.00000	97.08738		6.00000	99.95071			0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.00000	99.78676		6.00000	99.72133			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.15000	99.31392		6.15000	99.24749			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.15000	99.19772		6.15000	99.13145			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.25000	98.71535		6.25000	98.64865			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.25000	98.59868		6.25000	98.53214			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.55774			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.59733			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.35375			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.35925			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.31491			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.19789			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.33986			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.02382			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.17733			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.17868			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.18139			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.16921			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.01320			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.90275			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.69179			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.36048			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.06843			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.05719			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.41513			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.24409			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.99991			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.91358			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	100.63965			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.46872			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.48168			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.48167			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.14500	105.60014		9.14500	100.76733			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	15.66466		100.00000	15.60577			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	9.45508		100.00000	9.41350			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.10336			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	64.82801		100.00000	64.67096			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.63459			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	81.79968		100.00000	81.62107			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.63918			0.00	8,500,000,000	5,000,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	24.55268		100.00000	24.49320			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.16695			0.00	0	2,400,000,000.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	94.84536		100.00000	94.60154			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	92.95936		100.00000	92.72869			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	65.59445		100.00000	65.43381			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	74.86030		100.00000	74.71827			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	64.81178		100.00000	66.27959			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	59.81076		100.00000	59.66587			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.83192			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.86414			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.59863			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	97.87234		100.00000	97.52650			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	103.30894			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	102.06430			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KW01	On 31/10/2027	Spot Bond		8.51000	142.34735		8.51000	142.31512			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.92415			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.66678			0.00	0	200,000,000.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.13665			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.09667			0.00	500,000,000	500,000,000.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.86291			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.79000	100.48208		8.79000	100.45820			0.00	0	1,349,700,000.00
LGL03	On 03/04/2018	Spot Bond		8.94000	72.40929		8.94000	98.30347			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.38500	103.06683		9.38500	103.04072			0.00	0	2,900,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.19212			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		10.64500	101.27260		10.64500	101.24391		22,141,600,000,000.00	2,080,000,000	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.30263			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.30764			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.39567			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.50122			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.22548			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	98.66298			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.98390			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.53014			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.25274			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond		100.00000	80.21978		100.00000	100.00000			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	72.42063		100.00000	72.27723			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	94.84536		100.00000	94.60154			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.55354			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.53457			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	88.24940		100.00000	88.03828			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	98.91599		100.00000	98.64865			0.00	0	0.00
MAQ26U	On 24/07/2014	Spot Bond	100.00000	66.66667		100.00000	66.66667			0.00	0	0.00
MAQ27U	On 25/08/2014	Spot Bond	100.00000	92.17172		100.00000	91.93955			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.15725			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.37042			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.33643			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.95059			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.41569			0.00	0	300,000,000.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.71240			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.74020			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.07509			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.23949			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.42122			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.12996			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.10637			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	88.80779		100.00000	88.59223			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	65.18126		100.00000	65.02336			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	22.71910		100.00000	22.66406			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	55.46655		100.00000	55.33218			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.72500	103.62474		8.72500	103.60056			0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.61500	103.54044		8.61500	103.51659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MCB3M		On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.86513			0.00	0	0.00
MCB5M		On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.80405			0.00	0	0.00
MCB6M		On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.16373			0.00	0	0.00
MEFSA1		On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.99158			0.00	0	0.00
MEFSA2		On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	102.00595			0.00	0	0.00
MEFSA3		On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	102.07782			0.00	0	0.00
MEFSA4		On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.28050			0.00	0	0.00
MEFSA6		On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	100.29580			0.00	0	0.00
MEFSB3		On 05/10/2016	Spot Bond	8.02500	103.70251		8.02500	103.68022			0.00	0	0.00
MEFSB4		On 05/01/2019	Spot Bond	8.79500	102.46813		8.79500	102.44416			0.00	0	0.00
MEFSB5		On 05/01/2022	Spot Bond	9.55500	102.91804		9.55500	102.89194			0.00	0	0.00
MET01		On 15/12/2014	Spot Bond	6.40000	102.06581		6.40000	102.04835			0.00	0	0.00
MFS1A1		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.61433			0.00	0	0.00
MFS1A2		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.63735			0.00	0	0.00
MFS1B		On 20/09/2019	Spot Bond	9.58500	103.64793		9.58500	103.62125			0.00	0	0.00
MGL01		On 15/09/2015	Spot Bond	7.64500	103.95048		7.64500	103.92929			0.00	0	4,993,200,000.00
MIIL01		On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.11447			0.00	0	0.00
MIIL02		On 31/05/2017	Spot Bond	8.95000	100.89291		8.95000	100.86877			0.00	0	0.00
MMIG01		On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.71937			0.00	0	0.00
MMIG02		On 17/03/2026	Spot Bond	9.43000	107.96286		9.43000	106.58875			7,544,000,000,000.00	800,000,000	400,000,000.00
MMS01U		On 10/12/2016	Spot Bond	100.00000	14.96965		100.00000	14.93338			0.00	0	0.00
MQB01		On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.51837			0.00	0	0.00
MQB02		On 31/05/2017	Spot Bond	8.65000	100.84725		8.65000	100.82393			0.00	0	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
MTN03	On 13/07/2015	Spot Bond	7.74500	101.77769		7.74500	101.75667			44,921,000,000,000.00	5,800,000,000	1,950,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.59000	104.28358		8.59000	104.25975			0.00	0	759,400,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	7.01945		100.89771	7.00230			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.11117		100.61875	7.09384			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	101.35153			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.37086			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.38038			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.49678			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.63230			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.44988		100.00000	0.44879			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.44988		100.00000	0.44879			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.98500	97.29827		8.98500	97.27504			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59500	98.75080		7.59500	98.73047			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.10500	100.50780		9.10500	100.48349			18,210,000,000,000.00	2,000,000,000	1,000,000,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.09924			0.00	0	200,000,000.00
NBK12A	On 19/03/2021	Spot Bond	8.88000	105.71263		8.88000	105.68769			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.26294			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.32000	105.93390		9.32000	105.90769			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.52420			0.00	0	397,855,000.00
NBK14A	On 26/06/2021	Spot Bond	9.08000	101.78819		9.08000	101.71372			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.33477			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.57755			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.26082			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.17674			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.58686			0.00	0	0.00
NBK19B		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49500			0.00	0	0.00
NBK20B		On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.51709			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.34500	107.21332		7.34500	107.19231		5,141,500,000,000.00	700,000,000	1,370,000,000.00	
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.26878			0.00	0	450,000,000.00
NBK3A		On 09/09/2019	Spot Bond	8.62500	115.51019		8.62500	115.48369			0.00	0	434,500,000.00
NBK4		On 28/10/2024	Spot Bond	10.68500	35.28882		10.68500	35.27901			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.54500	104.04225		7.54500	104.02120			0.00	0	964,200,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.37124			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.01751			0.00	0	0.00
NBK9A		On 23/03/2016	Spot Bond	7.84500	105.45384		7.84500	105.43179			0.00	0	2,030,000,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.58125			0.00	0	0.00
NCLN43		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44		On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45		On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46		On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.94444			0.00	0	0.00
NCLN54		On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.48353			0.00	0	0.00
NCLN55		On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.34220			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.16716				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.08038				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000	0.00000	90.87143				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.02324				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	99.98027				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000		100.00000	0.00000	99.97847				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000	0.00000	99.90069				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.19749				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000	0.00000	87.14035				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.65829				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.47122				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.66725				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.63043				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.28854				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.60785				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.59415				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.59370				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000	0.00000	99.87084				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000	0.00000	100.69151				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.85500		105.61648	9.85500	108.50789				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000	0.00000	100.68696				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.89000		104.34012	9.89000	107.29903				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000	0.00000	100.69151				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.61692				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.61807				0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.40587				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.59500	105.78206	8.59500	105.75788				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	99.97615				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	101.27836				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.00500	103.28043	10.00500	105.94766				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	100.33345				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.27136				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.04000	112.56335	12.04000	112.52760				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	111.76212				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.26084				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.15000	166.71870	2.15000	166.68430				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.63500	103.31793	8.63500	103.29419				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.76535				0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.73241				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.26500	106.85901	9.26500	107.00392				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.21122				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.36062				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	101.14259				0.00	0	40,000,000.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.18553				0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	101.15979				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.46500	106.86720	9.46500	108.23231				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.18559			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.21128			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.19412			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.66500		106.87559		9.66500	107.01549			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.24567			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.22844			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.23702			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.55403			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.44956			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.26275			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.48500		115.27417		8.48500	115.24800		8,485,000,000,000.00	1,000,000,000	500,000,000.00	
NRA022	On 31/10/2022	Spot Bond	8.83000		122.60025		8.83000	122.57146		3,532,000,000,000.00	400,000,000	200,000,000.00	
NRA023	On 31/05/2023	Spot Bond	2.04500		172.37254		2.04500	172.33749		34,356,000,000,000.00	16,800,000,000	8,400,000,000.00	
NRA028	On 30/11/2028	Spot Bond	9.23000		125.56795		9.23000	125.53700		0.00	0	0.00	
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.78127			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.86736			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.57091			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.61225			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.11292			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.15236			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.31798			0.00	0	15,300,000.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.65402			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.98637		100.00000	17.94281			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		37.41841		100.00000	37.32776			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond		6.87500	104.57291		6.87500	104.55360			0.00	0	2,200,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	16.53483		100.00000	16.49477			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	57.99922		100.00000	57.85872			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.40986			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.01847			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.94116			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.86934			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.93433			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.83063			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond		0.00000	100.00000		0.00000	99.85755			0.00	0	200,000,000.00
PPC004	On 30/06/2021	Spot Bond		9.53000	102.06686		9.53000	101.98497			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	99.92757			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	99.92539			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	99.92440			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	99.92222			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	99.91283			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	99.91065			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.85336			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.64500	105.74889		6.64500	105.72983			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		6.25500	99.11675		6.25500	99.09991			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		7.93000	41.18441		7.93000	41.17566			0.00	0	0.00
R157	On 15/09/2015	Spot Bond		6.69500	112.17919		6.64500	112.21643		3,088,710,678,725,500.00	54,997,860,900	40,715,682,400.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R158	On 15/09/2015	Spot Bond	6.64500		112.23636		6.64500	112.21643			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.54500		92.91342		6.54500	92.89716			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.64500		118.29495		6.64500	118.27394			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.47500		87.24479		6.47500	87.22968			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.15500		119.04846		8.11000	119.41322		4,227,582,917,500,000.00	97,128,500,000	60,745,900,000.00	
R187P	On 21/12/2026	Spot Bond	7.85000		38.46853		7.85000	38.46044			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.77000		35.98725		7.77000	35.97975			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.64000		284.95598		1.64000	284.90115		48,937,337,600,000.00	29,839,840,000	19,298,195,400.00	
R201	On 21/12/2014	Spot Bond	5.93000		101.90807		5.88500	101.91031		1,037,351,881,148,000.00	74,932,863,600	63,411,100,000.00	
R202	On 07/12/2033	Spot Bond	1.84000		227.73920		1.84000	227.69412		244,784,952,000,000.00	33,035,300,000	47,160,052,900.00	
R2023	On 28/02/2023	Spot Bond	7.96000		101.79359		7.92000	102.01619		5,066,049,664,000,000.00	36,438,400,000	58,169,600,000.00	
R203	On 15/09/2017	Spot Bond	7.13500		106.03346		7.09000	106.14059		1,303,980,500,000,000.00	84,300,000,000	23,195,619,900.00	
R2030	On 31/01/2030	Spot Bond	8.53000		95.35680		8.53000	95.33481		0,276,283,778,000,000.00	04,722,600,000	77,963,500,000.00	
R2032	On 31/03/2032	Spot Bond	8.69000		97.61862		8.69000	98.63317		440,105,050,000,000.00	50,645,000,000	49,500,000,000.00	
R2037	On 31/01/2037	Spot Bond	8.80000		96.94347		8.80000	96.92042		1,221,176,000,000,000.00	38,770,000,000	47,600,000,000.00	
R204	On 21/12/2018	Spot Bond	7.41500		102.89773		7.37500	103.02756		6,773,040,443,000,000.00	13,424,200,000	12,815,691,900.00	
R2044	On 31/01/2044	Spot Bond	8.86500		96.84505		8.86500	98.63757		1,034,545,500,000,000.00	16,700,000,000	53,500,000,000.00	
R2048	On 28/02/2048	Spot Bond	8.87500		102.14760		8.87500	102.12350		4,180,911,119,987,500.00	71,088,576,900	69,230,476,900.00	
R207	On 15/01/2020	Spot Bond	7.62000		98.56267		7.58500	98.69560		7,205,233,951,200,000.00	45,568,760,000	31,326,600,000.00	
R208	On 31/03/2021	Spot Bond	7.77000		96.88435		7.73000	97.06337		0,928,007,720,000,000.00	06,436,000,000	37,886,210,900.00	
R209	On 31/03/2036	Spot Bond	8.78000		77.62136		8.72000	78.07219		4,602,343,600,234,000.00	24,184,920,300	57,989,200,000.00	
R210	On 31/03/2028	Spot Bond	1.81000		170.85623		1.81000	170.82256		46,301,453,616,000.00	25,580,913,600	25,093,949,700.00	
R211	On 31/01/2017	Spot Bond	0.81000		130.35430		0.81000	130.33211		91,611,000,000,000.00	13,100,000,000	96,061,943,800.00	
R212	On 31/01/2022	Spot Bond	1.60000		134.95233		1.60000	134.92643		282,240,000,000,000.00	76,400,000,000	00,722,452,800.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 28/02/2031	Spot Bond		8.59000	88.85623		8.54000	89.23070			5,874,378,016,000,000.00	83,862,400,000	19,316,490,500.00
R214	On 28/02/2041	Spot Bond		8.80500	79.05233		8.80500	79.03382			2,298,367,020,500,000.00	96,748,100,000	45,186,949,200.00
R226C	On 15/09/2014	Spot Bond		5.85500	99.17276		5.85500	99.15699			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.70500	95.85875		6.70500	95.84158			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.54500	92.91342		6.54500	92.89716			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.46500	90.08366		6.46500	90.06808			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.47500	87.24479		6.47500	87.22968			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.89000	97.65204		5.89000	97.63666			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.61500	94.26748		6.61500	94.25072			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.48500	91.41117		6.48500	91.39523			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.46500	88.57297		6.46500	88.55757			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.52500	85.67957		6.52500	85.66454			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.06500	81.72237		7.06500	81.70686			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.11500	78.80426		7.11500	78.78921			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.38000	75.34055		7.38000	75.32563			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.36000	72.72121		7.36000	72.70685			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.34000	70.20649		7.34000	70.19266			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.33000	67.75645		7.33000	67.74313			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.54500	64.56551		7.54500	64.55245			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.52500	62.29521		7.52500	62.28264			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.65000	59.53901		7.65000	59.52680			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.62000	57.46842		7.62000	57.45668			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.59000	55.48589		7.59000	55.47459			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R342C	On 21/12/2022	Spot Bond	7.56000	53.58725		7.56000	53.57639			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.52000	51.81302		7.52000	51.80257			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.48000	50.11688		7.48000	50.10683			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.05000	45.75405		8.05000	45.74419			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.01000	44.16009		8.01000	44.15062			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.97000	42.63809		7.97000	42.62898			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.93000	41.18441		7.93000	41.17566			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.89000	39.79564		7.89000	39.78723			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.85000	38.46853		7.85000	38.46044			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.81000	37.20003		7.81000	37.19225			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.77000	35.98725		7.77000	35.97975			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.20746			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.36611			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.23264			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.14263			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	16.82837		100.00000	18.53272			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	8.61079		100.00000	8.58993			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	18.66602		100.00000	18.62080			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.91909			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.85801			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.36786			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	100.00000		0.00000	102.85238			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.51189			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.16771			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.12242			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.74790			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	102.01499			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.63938			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.88724			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.34445			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.01219			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.12430			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.91845			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.02228			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.70478			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.76641			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.79028			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.79028			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.77711			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.86766			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.22440			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	108.17353		12.35000	108.13772			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.04666			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	15.03076		100.00000	14.99435			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.51492			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.19025			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP025	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.01828			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.91507			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.74660			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.60862			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.57563		100.00000	2.56946			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	14.02073		100.00000	13.98676			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	25.83567		100.00000	25.77308			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	11.58979		100.00000	11.50390			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	25.79118		100.00000	25.72870			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	102.95264			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	99.74686			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.03000	107.23032		9.03000	107.20445			0.00	0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.17000	93.71214		9.17000	103.23254			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.69000	87.99984		9.69000	105.46814			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	98.39699			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.84500	108.02802		7.84500	108.00543		15,690,000,000,000.00	2,000,000,000	3,650,000,000.00	
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.28569			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.14000	102.87582		9.14000	102.85070		54,840,000,000,000.00	6,000,000,000	1,500,000,000.00	
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	100.02026			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.78511			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	99.87264			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	99.99954			0.00	0	21,500,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.99980			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.29500	103.45455		7.29500	103.43441			0.00	0	1,010,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond	8.87500	100.93632		8.87500	100.91238			41,890,000,000,000.00	4,720,000,000	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.10500	110.58540		8.10500	110.56154			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96500	110.74209		7.96500	110.71860			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.89500	110.82057		7.89500	110.79726			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.49000	102.29200		8.49000	102.26890			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.04000	110.65811		8.04000	110.63442			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.00500	110.69729		8.00500	110.67369			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.70976			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.74465			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.41736			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.14000	105.08461		8.14000	105.06183			0.00	0	500,000,000.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.66310			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.60272			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.65844			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.88000	107.48422		8.88000	107.45871			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.76000	103.91747		9.76000	103.89057			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.53211			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.58543			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.40922			0.00	0	200,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	104.18669			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.46500	103.05306		8.46500	103.02984			0.00	0	1,365,100,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	12.20298		100.00000	12.17567			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.46000	108.48159		9.46000	108.45390			0.00	0	2,500,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.20272			0.00	0	240,000,000.00
SBS29	On 12/06/2019	Spot Bond	8.97000		99.91615		8.97000	99.89220			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.81000		96.91178		8.81000	96.88908			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.77462			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.76000		101.30984		9.76000	101.28347			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.43000		97.29879		9.43000	97.27442			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.69500		107.18016		7.69500	107.15817			0.00	0	323,600,000.00
SBSI11	On 07/12/2023	Spot Bond	2.17000		128.81258		2.17000	273.63298			0.00	0	330,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.45500		102.53179		1.45500	128.29229			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	105.67000			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	100.23360			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		14.78920		100.00000	14.75337			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		162.22301		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.08000		112.66105		2.08000	126.35267			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.99454		6.50000	101.97672			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.78364			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.47618			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.58547			0.00	25,000,000	25,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.12000		99.67713		9.12000	99.65285			0.00	0	260,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.77950			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.57832			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.59712			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.54839			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.92763			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		15.79013	100.00000		15.75188			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.83724			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		62.85034	100.00000		62.65412			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.73328			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000		86.69834	100.00000		86.49289			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		22.33662	100.00000		22.28251			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		24.34227	100.00000		24.26626			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		23.03767	100.00000		22.92928			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.94500	107.41175		7.94500	107.38864		27,648,600,000,000.00	3,480,000,000	1,740,000,000.00	
SLI3	On 15/08/2023	Spot Bond		8.97500	102.15473		8.97500	102.89214			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.44000	102.42704		8.44000	102.40404		32,409,600,000,000.00	3,840,000,000	1,920,000,000.00	
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.23366			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.25694			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.53937			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.26572			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.85878			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.19000	103.21707		8.19000	103.19443			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.18318			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.49944			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.13347			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.28000	96.85290		9.28000	96.82890		72,384,000,000,000.00	7,800,000,000	1,320,000,000.00	
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.10156			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.59384			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.97961			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.33800	89.46654		9.33800	89.44423			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.40000	89.18821		9.40000	89.16582			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.13000	101.42298		7.13000	101.40374			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.84500	93.38943		8.84500	93.36747			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74180			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.27000	102.88789		8.27000	102.86524			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.42000	107.87078		2.42000	108.25897			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.32500	99.55211		8.32500	99.52993			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.54404			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.53000	107.92891		9.53000	107.90147			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.97511			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.63457			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.70292			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.77000	80.25003		9.77000	80.22923			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.01407			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.13413			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.12654			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond		100.00000	98.91599		100.00000	98.64865			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1087	On 11/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.70476				0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.59052				0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.57406				0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.52499				0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.45829				0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.40899				0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000		100.00000	0.00000	99.22829				0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	99.21313				0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000		100.00000	0.00000	99.11378				0.00	0	0.00
SY1114	On 23/07/2014	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	100.00000				0.00	0	0.00
SY1118	On 25/07/2014	Spot Bond	0.00000		100.00000	0.00000	99.98359				0.00	0	0.00
SY1119	On 29/07/2014	Spot Bond	0.00000		100.00000	0.00000	99.91786				0.00	0	0.00
SY1120	On 29/07/2014	Spot Bond	0.00000		100.00000	0.00000	99.91786				0.00	0	0.00
SY1121	On 05/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.80290				0.00	0	0.00
SY1122	On 11/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.70449				0.00	0	0.00
SY1123	On 11/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.70512				0.00	0	0.00
SY1124	On 14/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.65939				0.00	0	0.00
SY1125	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.60241				0.00	0	0.00
SY1126	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.60241				0.00	4,000,000,000	1,000,000,000.00
SY1127	On 21/10/2014	Spot Bond	0.00000		100.00000	0.00000	98.49777				0.00	0	0.00
SY1128	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.58244				0.00	0	0.00
SY1129	On 21/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.53371				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1130	On 22/08/2014	Spot Bond	100.00000	92.87532	100.00000	92.63959				2,820,000,000,000,000.00	28,200,000,000	14,100,000,000.00
SY1131	On 20/08/2014	Spot Bond	100.00000	93.35038	100.00000	93.11224				0.00	0	0.00
SY1132	On 26/08/2014	Spot Bond	100.00000	91.93955	100.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.10500	109.95621	7.10500	109.93524				3,978,800,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.72000	104.80489	8.72000	104.78046				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	81.02181	100.00000	99.72603				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	29.96933	100.00000	29.89673				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.11125				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.80541				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.11440				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.98070				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.08728				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.59134				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.62360				0.00	0	546,500,000.00
TFS125	On 23/10/2014	Spot Bond	0.00000	100.00000	0.00000	98.40433				0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	97.89696				0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000	100.00000	0.00000	97.72642				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.92989				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.89500	101.39775	7.89500	101.37607				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.11806				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.12123				0.00	0	20,000,000.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.14620	7.83000	100.12530				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.11631				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.12028				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.12621			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.11631			0.00	102,517,000	35,119,900.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.12028			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	81.08223		7.16000	100.11477			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.12804			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.12741			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.14258			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.14052			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.20192			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.19494			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.11615			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.12123			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.16267		8.73000	100.09292			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.11567			0.00	0	549,000,000.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.12028			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.84500	93.56559		8.84500	97.95818			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.11472			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.12028			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.12836			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.12661			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.12599			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.14226			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.14163			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.13611			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.19107			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.19168			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.18859			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.12174			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.86950		101.06155	5.85514			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.11567			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.29859			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.12995			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.13626			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.20254			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.50165			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.11932			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.12093			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.11932			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.12093			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.12174			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.11836			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.12093			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.12979			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.12979			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.12979			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.14264			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.14584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.14183			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.20564			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.20961			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.20802			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.14500	105.52108		8.14500	105.49807			0.00	0	1,264,400,000.00
TL20	On 22/02/2020	Spot Bond		9.63500	87.29995		9.63500	87.24780			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.93000	105.56049		7.93000	105.53819		141,947,000,000,000.00	17,900,000,000	22,842,100,000.00	
TN20	On 17/09/2020	Spot Bond		9.08000	110.26324		9.08000	110.23663		332,328,000,000,000.00	36,600,000,000	8,006,700,000.00	
TN20U	On 14/04/2020	Spot Bond		100.00000	0.67377		100.00000	0.67166			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.24000	111.90137		9.24000	111.87390		93,878,400,000,000.00	10,160,000,000	5,380,000,000.00	
TN25	On 19/08/2025	Spot Bond		9.45000	104.41950		9.45000	104.39287		321,300,000,000,000.00	34,000,000,000	17,000,000,000.00	
TN27	On 14/11/2027	Spot Bond		9.41000	97.89190		9.41000	97.86743		41,404,000,000,000.00	4,400,000,000	2,222,100,000.00	
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.34296			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	102.25950			0.00	3,000,000,000	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.36606			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.37954			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.41588			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.41962			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.59892			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.97076			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.53234			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.30498			0.00	0	370,000,000.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.31188			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.22222			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.23919			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.83951		10.00000	99.81278			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.84350		9.75000	99.81744			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.84628		100.00000	9.82088			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.91388			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.97304			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.00587			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.01243			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.19583			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.59931			0.00	0	600,000,000.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.89177			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.20831			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.00887			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	96.99362			0.00	0	10,000,000,000.00
TSP157	On 07/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.76002			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.24334			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	103.82538		0.00000	99.52603			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	95.57935			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.82401			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.04240			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.63846			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.40717			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP165	On 16/10/2014	Spot Bond		0.00000	100.00000		0.00000	98.57094			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	95.17870			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	94.47859			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	94.19912			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond		0.00000	100.00000		0.00000	97.09869			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	100.00000		0.00000	93.48336			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond		100.00000	50.19026		100.00000	100.00000			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	13.80604		100.00000	13.77260			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.18451			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.66658			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.64345			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.52367			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.16411			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.98118			0.00	0	0.00
TWC056	On 25/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.70591			0.00	0	0.00
TWC057	On 04/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.32877			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.05119			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond		100.00000	84.19823		100.00000	84.01029		3,710,000,000,000,000.00	37,100,000,000	29,600,000,000.00	
TWCJ10	On 24/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.87479			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.10403			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.68301			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.98603			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UG21	On 02/03/2021	Spot Bond		9.13000	111.85757		9.13000	111.83044			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.01852			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.38748			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.43000	105.69838		9.43000	105.67191			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.44675			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.40801			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.49332			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.54365			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.54583			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.45018			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.46324			0.00	0	600,000,000.00
WS04	On 30/05/2016	Spot Bond		7.03500	111.19634		7.03500	111.17544		140,700,000,000,000.00	20,000,000,000	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond		1.30000	238.61661		1.30000	238.57277			0.00	0	5,318,600,000.00
WSP1	On 28/05/2015	Spot Bond		6.96500	103.03931		6.96500	103.02014			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.59000	104.94547		7.59000	104.92423		62,238,000,000,000.00	8,200,000,000	4,100,000,000.00	
WSP3	On 28/05/2019	Spot Bond		7.93000	105.63375		7.93000	105.61142			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.21000	105.00784		8.21000	104.98488			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.27000	105.15591		8.27000	105.13276		41,350,000,000,000.00	5,000,000,000	2,500,000,000.00	
Z014	On 30/06/2015	Spot Bond		6.59500	94.13145		6.59500	94.11486			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.52500	92.37670		6.52500	92.36050			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		5.90000	97.97290		5.90000	97.95739			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.59500	94.11486		6.59500	94.09826			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond		7.32000	68.89750		7.32000	68.88404			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	42.38553		100.00000	42.30512			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond									
				100.00000	22.43519	100.00000	22.39263			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>1.49e+017</b>	<b>15,312,752,300</b>	<b>19 279 515 300.00</b>
<b>Grand Total:</b>										<b>1.49e+017</b>	<b>15,312,817,090</b>	<b>19 283 114 325.00</b>