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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 24/07/2014

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		10.49700	10.49700		10.52040	10.52040		8.34	0.00	0	348.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.80	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.65	Put	158.96990	0.15897	141.52050	0.14152	158.970	10.95	0.00	0	3,000.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	1.05380	0.00105	2.78090	0.00278	1.054	13.90	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry		10.49340	10.49340		10.52230	10.52230		8.62	0.00	0	5,742.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	309.08360	0.30908	281.80640	0.28181	309.084	13.72	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	0.01480	0.00001	0.01580	0.00002	0.015	42.61	0.00	0	500.00
\$ / R	On 30/07/2014	Any day expiry		10.49520	10.49520		10.52410	10.52410		8.80	0.00	0	0.00
\$ / R	On 30/07/2014	Any day expiry	10.71	Call	6.70450	0.00670	10.34160	0.01034	6.705	11.80	0.00	0	14,000.00
\$ / R	On 07/08/2014	Any day expiry		10.50930	10.50930		10.53840	10.53840		9.25	0.00	0	0.00
\$ / R	On 07/08/2014	Any day expiry	10.49	Call	86.55620	0.08656	0.00000	0.00000	86.556	9.33	452,500.00	5,000	5,000.00
\$ / R	On 07/08/2014	Any day expiry	10.81	Put	312.88920	0.31289	287.74120	0.28774	312.889	11.53	0.00	0	2,000.00
\$ / R	On 07/08/2014	Any day expiry	10.90	Call	7.00730	0.00701	9.48260	0.00948	7.007	12.19	0.00	0	2,000.00
\$ / R	On 07/08/2014	Any day expiry	10.90	Put	397.70730	0.39771	371.08260	0.37108	397.707	12.19	0.00	0	2,000.00
\$ / R	On 08/08/2014	Any day expiry		10.51110	10.51110		10.54010	10.54010		9.33	0.00	0	0.00
\$ / R	On 08/08/2014	Any day expiry	10.74	Call	21.07540	0.02108	26.97200	0.02697	21.075	11.01	0.00	0	250.00
\$ / R	On 22/08/2014	Any day expiry		10.53540	10.53540		10.56470	10.56470		9.57	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	42.12820	0.04213	36.00790	0.03601	42.128	10.00	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 22/08/2014	Any day expiry	12.07	Call	0.39930	0.00040	0.38260	0.00038	0.399	17.16	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.54400	10.54400	10.57350	10.57350		9.50	0.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	303.65580	0.30366	282.81940	0.28282	303.656	10.77	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	0.17920	0.00018	0.18560	0.00019	0.179	20.59	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.54580	10.54580	10.57530	10.57530		9.53	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.00120	0.00000	0.00050	0.00000	0.001	18.21	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	27.82150	0.02782	33.46310	0.03346	27.822	11.58	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry			10.56510	10.56510	10.59480	10.59480		9.57	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	85.35860	0.08536	96.40430	0.09640	85.359	10.45	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.57730	10.57730	10.60720	10.60720		9.80	119,438,871.60	11,292	653,122.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.12310	0.00012	0.12650	0.00013	0.123	15.30	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.16970	0.00017	0.17170	0.00017	0.170	14.99	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.18390	0.00018	0.18530	0.00019	0.184	14.91	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.27500	0.00028	0.27210	0.00027	0.275	14.52	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	4.83960	0.00484	4.39620	0.00440	4.840	10.90	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	9.66290	0.00966	8.74310	0.00874	9.663	9.49	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	16.07250	0.01607	14.47450	0.01447	16.073	9.23	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	27.96110	0.02796	25.11970	0.02512	27.961	9.33	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	29.61280	0.02961	26.60250	0.02660	29.613	9.34	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	31.33730	0.03134	28.15180	0.02815	31.337	9.35	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	35.01070	0.03501	31.45660	0.03146	35.011	9.37	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	38.99680	0.03900	35.04780	0.03505	38.997	9.40	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	50.40870	0.05041	45.36510	0.04537	50.409	9.46	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	73.34300	0.07334	66.24150	0.06624	73.343	9.55	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	257.33520	0.25734	279.56630	0.27957	257.335	9.57	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	80.03520	0.08004	72.36630	0.07237	80.035	9.57	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	110.82720	0.11083	100.72660	0.10073	110.827	9.66	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	196.84930	0.19685	216.00930	0.21601	196.849	9.68	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	119.54930	0.11955	108.80930	0.10881	119.549	9.68	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	191.36610	0.19137	210.20210	0.21020	191.366	9.70	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	128.68620	0.12869	117.29620	0.11730	128.686	9.71	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	143.16400	0.14316	130.78810	0.13079	143.164	9.74	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	160.63050	0.16063	177.49080	0.17749	160.630	9.76	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	153.33050	0.15333	140.29080	0.14029	153.330	9.76	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	163.90160	0.16390	150.19930	0.15020	163.902	9.79	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	146.63910	0.14664	162.50510	0.16251	146.639	9.80	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	169.33910	0.16934	155.30510	0.15531	169.339	9.80	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	200.66440	0.20066	185.15380	0.18515	200.664	10.02	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	121.14190	0.12114	134.96150	0.13496	121.142	10.11	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	241.22750	0.24123	224.04920	0.22405	241.228	10.29	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	97.19670	0.09720	108.88130	0.10888	97.197	10.47	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	322.82960	0.32283	302.94890	0.30295	322.830	10.79	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	330.65230	0.33065	310.54890	0.31055	330.652	10.83	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	75.83530	0.07584	85.41470	0.08541	75.835	10.88	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	64.31630	0.06432	72.67320	0.07267	64.316	11.15	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	59.25650	0.05926	67.05340	0.06705	59.256	11.28	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	49.01570	0.04902	55.63790	0.05564	49.016	11.59	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	471.71570	0.47172	448.43790	0.44844	471.716	11.59	0.00	0	402.00

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\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	37.55050		0.03755		42.78220	0.04278	37.551	12.04	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	36.57520		0.03658		41.68500	0.04168	36.575	12.09	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	25.46700		0.02547		29.26530	0.02927	25.467	12.71	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	19.84390		0.01984		22.96430	0.02296	19.844	13.15	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	17.57270		0.01757		20.40850	0.02041	17.573	13.38	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	14.87950		0.01488		17.36570	0.01737	14.880	13.69	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	14.20000		0.01420		16.59660	0.01660	14.200	13.78	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	13.87440		0.01387		16.22710	0.01623	13.874	13.82	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	936.57440		0.93657	909.02710	0.90903		936.574	13.82	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	13.55710		0.01356		15.86740	0.01587	13.557	13.86	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	5.44380		0.00544		6.46580	0.00647	5.444	14.93	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	3.48150		0.00348		4.14150	0.00414	3.481	15.26	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,426.18150		1.42618	1,396.94150	1.39694		1,426.181	15.26	0.00	0	799.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	1.57500		0.00158		1.87060	0.00187	1.575	15.86	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	1.25010		0.00125		1.48260	0.00148	1.250	16.03	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	1.11460		0.00111		1.32060	0.00132	1.115	16.12	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	0.96650		0.00097		1.14370	0.00114	0.967	16.23	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.48870		0.00049		0.56810	0.00057	0.489	17.20	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.58960		10.58960	10.61960	10.61960			9.82	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	124.96970		0.12497	114.09530	0.11410		124.970	9.73	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	143.25210		0.14325	131.14460	0.13114		143.252	9.77	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.59660		10.59660	10.62670	10.62670			9.88	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	310.12920		0.31013	292.07280	0.29207		310.129	10.72	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	0.87500		0.00088	1.01680	0.00102		0.875	18.54	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.60190		10.60190	10.63220	10.63220			9.87	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.12780		0.00013	0.13220	0.00013		0.128	17.80	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	77.26640		0.07727	86.39860	0.08640		77.266	11.37	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.61830		10.61830	10.64850	10.64850			9.99	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	150.03800		0.15004	164.08030	0.16408		150.038	10.55	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.65680		10.65680	10.68670	10.68670			10.32	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.46910		0.00047	0.46000	0.00046		0.469	16.82	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	318.56580		0.31857	302.99050	0.30299		318.566	10.89	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	80.84430		0.08084	88.54160	0.08854		80.844	12.62	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	3.04000		0.00304	3.63350	0.00363		3.040	18.10	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.66800		10.66800	10.69810	10.69810			10.54	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	51.84540		0.05185	48.84680	0.04885		51.845	9.87	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	35.66590		0.03567	39.27470	0.03927		35.666	15.15	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.70740		10.70740	10.73790	10.73790			10.71	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	324.99290		0.32499	310.62460	0.31062		324.993	11.05	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	9.41340		0.00941	8.73630	0.00874		9.413	19.76	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.71310		10.71310	10.74360	10.74360			10.73	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	1.23250		0.00123	1.22110	0.00122		1.233	16.48	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	125.03680		0.12504	135.30230	0.13530		125.037	12.60	0.00	0	5,000.00
\$ / R	On 10/12/2014	Any day expiry			10.73560		10.73560	10.78450	10.78450			10.93	10,784,500.00	1,000	1,000.00
\$ / R	On 11/12/2014	Any day expiry			10.73750		10.73750	10.76830	10.76830			10.93	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.73930		10.73930	10.77020	10.77020			10.94	22,552,530.00	2,100	172,297.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	6.62950		0.00663	6.47310	0.00647		6.630	13.30	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	12.53190		0.01253	12.14800	0.01215		12.532	11.95	0.00	0	11,976.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	25.89840	0.02590	24.89940	0.02490	25.898	10.84	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	34.22630	0.03423	32.82710	0.03283	34.226	10.69	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	47.23520	0.04724	45.19320	0.04519	47.235	10.51	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	700.43170	0.70043	728.59560	0.72860	700.432	10.37	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	61.13170	0.06113	58.39560	0.05840	61.132	10.37	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	544.55670	0.54456	570.60660	0.57061	544.557	10.35	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	117.54920	0.11755	112.14320	0.11214	117.549	10.40	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	120.76270	0.12076	115.21380	0.11521	120.763	10.42	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	124.03530	0.12404	118.34170	0.11834	124.035	10.43	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	130.74720	0.13075	124.75940	0.12476	130.747	10.46	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	137.69110	0.13769	131.40020	0.13140	137.691	10.48	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	152.27030	0.15227	145.35970	0.14536	152.270	10.53	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	156.05970	0.15606	148.99070	0.14899	156.060	10.55	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	175.88450	0.17588	168.00330	0.16800	175.885	10.61	0.00	0	22,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	184.22500	0.18422	176.00810	0.17601	184.225	10.64	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	197.17270	0.19717	188.44800	0.18845	197.173	10.68	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	219.91540	0.21992	210.32610	0.21033	219.915	10.74	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	234.25700	0.23426	224.13730	0.22414	234.257	10.78	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	269.72110	0.26972	258.34830	0.25835	269.721	10.87	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	295.06260	0.29506	314.05150	0.31405	295.063	10.91	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	290.52300	0.29052	309.32900	0.30933	290.523	10.93	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	340.54510	0.34055	327.07460	0.32707	340.545	11.17	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.85	Call	249.39560	0.24940	266.32400	0.26632	249.396	11.27	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	246.01330	0.24601	262.77640	0.26278	246.013	11.30	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	414.35140	0.41435	399.08340	0.39908	414.351	11.53	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	464.17330	0.46417	447.82190	0.44782	464.173	11.76	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	538.75350	0.53875	520.94900	0.52095	538.753	12.09	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	616.86510	0.61687	597.73150	0.59773	616.865	12.42	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	130.71440	0.13071	140.83930	0.14084	130.714	12.89	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	107.90040	0.10790	116.47250	0.11647	107.900	13.45	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	95.08820	0.09509	102.74420	0.10274	95.088	13.83	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	92.97430	0.09297	100.47570	0.10048	92.974	13.90	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	91.94030	0.09194	99.36470	0.09936	91.940	13.93	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	62.56620	0.06257	67.81030	0.06781	62.566	15.15	0.00	0	28,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	61.92560	0.06193	67.12230	0.06712	61.926	15.18	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	56.52770	0.05653	61.32380	0.06132	56.528	15.47	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	47.06810	0.04707	51.14090	0.05114	47.068	16.09	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	46.63280	0.04663	50.67270	0.05067	46.633	16.12	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	27.13930	0.02714	29.71570	0.02972	27.139	18.49	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	26.44890	0.02645	29.03420	0.02903	26.449	18.74	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	24.64320	0.02464	27.25890	0.02726	24.643	19.49	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	24.46410	0.02446	27.08340	0.02708	24.464	19.58	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	6.60710	0.00661	7.76700	0.00777	6.607	22.68	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.74500	10.74500	10.77590	10.77590		10.93	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	327.66940	0.32767	314.04130	0.31404	327.669	11.09	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	22.81240	0.02281	24.37070	0.02437	22.812	21.91	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.76000	10.76000	10.79110	10.79110		10.94	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	2.05270	0.00205	2.04470	0.00204	2.053	16.17	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	172.84550	0.17285	185.42410	0.18542	172.845	12.38	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.82750	10.82750	10.85940	10.85940		11.12	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	3.58960	0.00359	3.57790	0.00358	3.590	15.88	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	330.67010	0.33067	321.00900	0.32101	330.670	11.12	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	230.44880	0.23045	245.16360	0.24516	230.449	12.33	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	40.74540	0.04075	44.24860	0.04425	40.745	23.08	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			10.88090	10.88090	10.91300	10.91300		11.54	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	338.77270	0.33877	327.54660	0.32755	338.773	11.36	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	46.10580	0.04611	48.21480	0.04821	46.106	22.74	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			10.88280	10.88280	10.91500	10.91500		11.54	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	4.97250	0.00497	4.89500	0.00490	4.973	15.67	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	294.68650	0.29469	310.25300	0.31025	294.687	12.24	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			10.91700	10.91700	10.94940	10.94940		11.60	229,257.00	21	22,167.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	94.65670	0.09466	92.85800	0.09286	94.657	10.93	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	140.70580	0.14071	138.28290	0.13828	140.706	10.71	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	206.46220	0.20646	198.73420	0.19873	206.462	10.95	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	315.55480	0.31555	305.29230	0.30529	315.555	11.35	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	336.19440	0.33619	325.50010	0.32550	336.194	11.42	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	396.40330	0.39640	384.52600	0.38453	396.403	11.60	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	159.33950	0.15934	166.22140	0.16622	159.340	14.62	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	103.49990	0.10350	107.61030	0.10761	103.500	16.24	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	79.57430	0.07957	82.40010	0.08240	79.574	17.42	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	72.18180	0.07218	75.32760	0.07533	72.182	22.48	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			10.93800	10.93800	10.97050	10.97050		11.76	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	343.73580	0.34374	332.61950	0.33262	343.736	11.50	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	49.19990	0.04920	51.31730	0.05132	49.200	22.63	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			10.99890	10.99890	11.03180	11.03180		11.93	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	346.18060	0.34618	335.85010	0.33585	346.181	11.56	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	52.68760	0.05269	53.14400	0.05314	52.688	22.34	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.05570	11.05570	11.08870	11.08870		12.08	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	347.21810	0.34722	338.18500	0.33819	347.218	11.61	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	54.63920	0.05464	59.27420	0.05927	54.639	22.23	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.08710	11.08710	11.12010	11.12010		12.20	17,739,360.00	1,600	13,746.00
\$ / R	On 26/06/2015	Any day expiry			11.11460	11.11460	11.14750	11.14750		12.20	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	346.55550	0.34656	339.19090	0.33919	346.556	11.62	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	56.44460	0.05644	57.85240	0.05785	56.445	22.30	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.17950	11.17950	11.21280	11.21280		12.44	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	344.37640	0.34438	339.75060	0.33975	344.376	11.60	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	61.43250	0.06143	63.83590	0.06384	61.433	22.13	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.24380	11.24380	11.27680	11.27680		12.67	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	346.70660	0.34671	342.83270	0.34283	346.707	11.75	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	62.52090	0.06252	64.80230	0.06480	62.521	22.06	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.28370	11.28370	11.31660	11.31660		12.83	0.00	0	360.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	254.85630	0.25486	253.34010	0.25334	254.856	11.64	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	246.26420	0.24626	256.44960	0.25645	246.264	16.56	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.31480	11.31480	11.34750	11.34750		12.87	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	347.93750	0.34794	343.54400	0.34354	347.938	11.87	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	63.92820	0.06393	67.33360	0.06733	63.928	21.79	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 28/10/2015	Any day expiry		11.38130	11.38130		11.41380	11.41380		13.14	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	350.57620	0.35058	348.14460	0.34814	350.576	12.01	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	68.75910	0.06876	71.02620	0.07103	68.759	21.55	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry		11.44340	11.44340		11.47560	11.47560		13.29	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	353.12490	0.35312	352.48040	0.35248	353.125	12.14	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	64.94410	0.06494	68.23270	0.06823	64.944	21.52	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future		11.48550	11.48550		11.51760	11.51760		13.39	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	927.46800	0.92747	956.61360	0.95661	927.468	12.42	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry		11.50100	11.50100		11.53300	11.53300		13.40	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	354.43820	0.35444	352.73820	0.35274	354.438	12.23	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	60.23540	0.06024	63.27300	0.06327	60.235	21.35	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future		10.57730	10.57730		10.60720	10.60720		9.80	528,865.00	50	979.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future		10.73930	10.73930		10.77020	10.77020		10.94	53,696.50	5	87.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	29,965.98990	0.29966	31,882.92260	0.31883	29,965.990	10.90	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future		10.91700	10.91700		10.94940	10.94940		11.60	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future		17.94300	17.94300		18.07110	18.07110		9.46	47,513,064.00	2,648	45,196.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	10.20990	0.01021	9.40920	0.00941	10.210	11.98	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	39.70230	0.03970	29.54770	0.02955	39.702	9.62	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	62.42220	0.06242	47.43790	0.04744	62.422	9.59	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	121.59660	0.12160	95.35860	0.09536	121.597	9.54	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	137.22530	0.13723	108.25150	0.10825	137.225	9.52	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	34.62790	0.03463	50.42220	0.05042	34.628	11.43	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	19.08290	0.01908	27.52380	0.02752	19.083	12.80	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	18.14110	0.01814	26.12500	0.02612	18.141	12.92	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	13.92870	0.01393	19.85730	0.01986	13.929	13.62	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future		18.20110	18.20110		18.33220	18.33220		10.44	1,274,077.00	70	10,690.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	661.84180	0.66184	591.66540	0.59167	661.842	10.95	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry		18.32470	18.32470		18.45780	18.45780		10.61	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	493.38310	0.49338	444.66100	0.44466	493.383	10.54	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	660.26390	0.66026	595.39280	0.59539	660.264	10.93	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	746.64580	0.74665	677.11700	0.67712	746.646	11.14	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	73.37780	0.07338	89.69730	0.08970	73.378	14.05	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	42.51810	0.04252	52.39580	0.05240	42.518	14.50	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	41.82500	0.04183	51.55030	0.05155	41.825	14.51	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future		18.47650	18.47650		18.61230	18.61230		11.45	0.00	0	250.00
£ / R	On 12/06/2015	Foreign Exchange Future		18.73420	18.73420		18.87170	18.87170		11.90	0.00	0	0.00
¥ / R	On 15/09/2014	Foreign Exchange Future		0.10393	0.10393		0.10454	0.10454		10.41	0.00	0	2,759.00
¥ / R	On 12/12/2014	Foreign Exchange Future		0.10559	0.10559		0.10622	0.10622		12.23	0.00	0	13,501.00
¥ / R	On 16/03/2015	Foreign Exchange Future		0.10745	0.10745		0.10810	0.10810		12.89	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future		14.24900	14.24900		14.28410	14.28410		9.49	27,044,602.00	1,898	68,396.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	16.57100	0.01657	15.40590	0.01541	16.571	9.31	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	60.78220	0.06078	55.02540	0.05503	60.782	9.37	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	101.61220	0.10161	93.52110	0.09352	101.612	9.42	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	235.23390	0.23523	218.93390	0.21893	235.234	9.62	0.00	0	650.00

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	14.33	Put	253.56740		0.25357		236.60860	0.23661	253.567	9.70	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	8.66700		0.00867		11.06750	0.01107	8.667	13.53	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	1.57040		0.00157		2.13390	0.00213	1.570	14.27	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.47140		14.47140		14.50820	14.50820		10.49	2,272,009.80	157	14,150.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	66.49680		0.06650		62.74730	0.06275	66.497	10.47	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	102.44900		0.10245		96.82630	0.09683	102.449	10.14	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	59.78160		0.05978		65.44680	0.06545	59.782	14.47	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.71680		14.71680		14.75560	14.75560		10.96	0.00	0	2,426.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.95600		14.95600		14.99550	14.99550		11.50	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			505.14500		505.14500		506.67900	506.67900			0.00	0	0.00
AL12	On 06/11/2014	Index Future			512.77300		512.77300		514.33100	514.33100			0.00	0	0.00
AL12	On 05/02/2015	Index Future			521.03600		521.03600		522.62800	522.62800			0.00	0	0.00
AL37	On 07/08/2014	Index Future			428.70500		428.70500		428.94200	428.94200			0.00	0	0.00
AL37	On 06/11/2014	Index Future			435.17800		435.17800		435.42000	435.42000			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			506.87500		506.87500		507.56900	507.56900			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			514.52900		514.52900		515.23400	515.23400			0.00	0	1.00
ALBI	On 07/08/2014	Index Future			459.83300		459.83300		460.62200	460.62200			0.00	0	443.00
ALBI	On 06/11/2014	Index Future			466.77600		466.77600		467.57900	467.57900			0.00	0	198.00
ALBI	On 05/02/2015	Index Future			474.29800		474.29800		475.12100	475.12100			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.93070		9.93070		9.97840	9.97840		9.32	19,861.40	2	13,740.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.02200		10.02200		10.07070	10.07070		9.67	27,219,752.00	2,716	10,443.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	56.34730		0.05635		48.03830	0.04804	56.347	10.03	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	145.30770		0.14531		129.92270	0.12992	145.308	9.77	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	229.64440		0.22964		252.82340	0.25282	229.644	9.78	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	63.23370		0.06323		70.18410	0.07018	63.234	11.45	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	57.80940		0.05781		63.98920	0.06399	57.809	11.57	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.12320		10.12320		10.17340	10.17340		10.13	253,080.00	25	277.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.22210		10.22210		10.27310	10.27310		10.74	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.83160		9.83160		9.86460	9.86460		8.82	245,790.00	25	100.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.96020		9.96020		9.99510	9.99510		9.80	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			21.40480		21.40480		15.14270	15.14270			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			577.13530		577.13530		595.75090	595.75090			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			656.25590		656.25590		675.79120	675.79120			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			161.51840		161.51840		-154.05500	-154.05500			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			520.11630		520.11630		538.09250	538.09250			0.00	0	1,871.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFM	On 15/09/2014	Can-Do Future		46.59530	46.59530		50.59550	50.59550			0.00	0	5,000.00
CF CANDO CAFW	On 06/08/2014	Can-Do Future		16.77470	16.77470		21.60900	21.60900			0.00	0	50,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future		11.72710	11.72710		11.76010	11.76010		9.88	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future		11.91530	11.91530		11.94940	11.94940		10.85	0.00	0	834.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.12470	12.12470		12.16120	12.16120		11.55	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.70210	1.70210		1.70650	1.70650		9.28	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.71980	1.71980		1.72410	1.72410		10.29	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		123.46593	123.46593		123.46094	123.46094			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		123.86432	123.86432		123.85964	123.85964			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		9.47940	85.72577		9.45027	85.94683			0.00	0	0.00
ES33	On 06/11/2014	Bond Future		9.57177	83.23488		9.54169	83.45946			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.65816	84.57687		9.62692	84.80653			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		458.41000	458.41000		459.14100	459.14100			0.00	0	521.00
GOVI	On 06/11/2014	GOVI		465.33200	465.33200		466.07500	466.07500			0.00	0	105.00
GOVI	On 05/02/2015	GOVI		472.83100	472.83100		473.59300	473.59300			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		116.24991	116.24991		116.35617	116.35617			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		118.01969	118.01969		118.12789	118.12789			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		120.69178	120.69178		121.46769	121.46769			0.00	0	1,135.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 06/11/2014	Bond Future	122.52911		122.52911		123.31732	123.31732			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	121.45309		121.45309		121.44849	121.44849			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	121.95667		121.95667		121.95232	121.95232			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	127.68417		127.68417		127.67883	127.67883			0.00	0	688.00
I2050	On 06/11/2014	Bond Future	129.62788		129.62788		129.62315	129.62315			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	216.26100		216.26100		216.35900	216.35900			0.00	0	706.00
IGOV	On 06/11/2014	Index Future	219.55300		219.55300		219.65300	219.65300			0.00	0	647.00
IGOV	On 05/02/2015	Index Future	223.11700		223.11700		223.22300	223.22300			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	585.95700		585.95700		586.22900	586.22900			0.00	0	210.00
ILBI	On 06/11/2014	Index Future	594.90200		594.90200		595.18000	595.18000			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate	143.14553		143.14553		143.14379	143.14379			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	5.97000	94.03000			5.99000	94.01000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.01000	93.99000			6.03000	93.97000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.08000	93.92000			6.10000	93.90000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.12000	93.88000			6.14000	93.86000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.24000	93.76000			6.26000	93.74000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.33000	93.67000			6.35000	93.65000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.48000	93.52000			6.50000	93.50000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.67000	93.33000			6.69000	93.31000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.84000	93.16000			6.86000	93.14000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.00000	93.00000			7.02000	92.98000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.14000	92.86000			7.16000	92.84000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.28000	92.72000			7.30000	92.70000			0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future	9.05970	9.05970			9.17660	9.17660		6.72	0.00	0	0.00
NZ\$ / R	On 12/12/2014	Foreign Exchange Future	9.12780	9.12780			9.24460	9.24460		8.13	0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.34710	1.34710			1.34660	1.34660			0.00	0	125.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future	1.34750	1.34750			1.34710	1.34710			0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.66458	112.57439			6.65595	112.58383		1.00	0.00	0	2,906.00
R157	On 06/11/2014	Bond Future	6.84569	107.46055			6.83400	107.47041		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future	7.01614	109.19347			6.99596	109.20540		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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			8.14612		119.59412		8.11171	119.89221		8.71	17,939,118.00	150	40,478.00
R186	On 07/08/2014	Bond Future	7.60	Call	5.49000		0.00549		11.02000	0.01102	5.490	8.47	0.00	0	210.00
R186	On 07/08/2014	Bond Future	8.00	Call	327.46000		0.32746		440.28000	0.44028	327.460	8.62	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.25	Call	1,334.75000		1.33475		1,567.18000	1.56718	1,334.750	8.71	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.43	Put	118.26000		0.11826		99.75000	0.09975	118.260	8.81	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.70	Put	8.33000		0.00833		7.23000	0.00723	8.330	8.95	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	0.53000		0.00053		0.49000	0.00049	0.530	9.08	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	0.01000		0.00001		0.01000	0.00001	0.010	9.22	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.21577		121.40005		8.18008	121.70290		9.10	0.00	0	23,112.00
R186	On 06/11/2014	Bond Future	9.17	Put	281.15000		0.28115		258.34000	0.25834	281.150	9.52	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.27494		118.06009		8.23770	118.36991		9.59	0.00	0	0.00
R186	On 05/02/2015	Bond Future	9.00	Put	1,216.92000		1.21692		1,152.91000	1.15291	1,216.920	9.96	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			285.82210		285.82210		285.81342	285.81342			0.00	0	0.00
R197	On 06/11/2014	Bond Future			290.17359		290.17359		290.16528	290.16528			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			5.86867		102.22192		5.85119	102.22820		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			228.77325		228.77325		228.76485	228.76485		10.28	0.00	0	126.00
R202	On 06/11/2014	Bond Future			232.25593		232.25593		232.24821	232.24821			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			7.93193		102.35352		7.91264	102.47094		7.15	0.00	0	11,760.00
R2023	On 06/11/2014	Bond Future			8.00842		99.97789		7.98828	100.09728		7.68	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.07441		101.58948		8.05309	101.71252		7.74	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			7.08517		106.53655		7.07611	106.56183		2.79	0.00	0	24,351.00
R203	On 07/08/2014	Bond Future	6.84	Call	32.00000		0.03200		39.22000	0.03922	32.000	2.73	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.18377		103.98133		7.17370	104.00727		2.88	0.00	0	6,627.00
R203	On 06/11/2014	Bond Future	6.84	Call	282.78000		0.28278		292.94000	0.29294	282.780	2.82	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	404.36000		0.40436		416.98000	0.41698	404.360	2.84	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.26209		105.65768		7.25014	105.68587		2.75	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,459.20000		1.45920		1,480.45000	1.48045	1,459.200	2.82	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203/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			8.59117		95.24794		8.54678	95.61144			0.00	0	1,868.00
R2030	On 06/11/2014	Bond Future			8.66099		96.68624		8.61519	97.05546			0.00	0	2,317.00
R2030	On 05/02/2015	Bond Future			8.72289		94.23728		8.67543	94.61412			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			8.88597		96.54389		8.84660	96.91398			0.00	0	8,213.00
R2037	On 06/11/2014	Bond Future			8.95488		98.00166		8.91434	98.37755			0.00	0	1,398.00
R2037	On 05/02/2015	Bond Future			9.01683		95.32357		8.97492	95.70715			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			7.35925		103.47430		7.35016	103.50817		4.07	0.00	0	14,562.00
R204	On 07/08/2014	Bond Future	7.78	Put	10.03000		0.01003		11.05000	0.01105	10.030	4.14	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.44800		105.03679		7.43819	105.07140		4.04	0.00	0	336.00
R204	On 06/11/2014	Bond Future	7.99	Put	270.50000		0.27050		266.63000	0.26663	270.500	4.15	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.51834		102.69416		7.50724	102.73114		4.11	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			8.96566		101.63573		8.93628	101.94074			0.00	0	10,044.00
R2048	On 06/11/2014	Bond Future			9.03362		98.74321		9.00336	99.05309			0.00	0	10,700.00
R2048	On 05/02/2015	Bond Future			9.09535		100.33496		9.06404	100.65155			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			7.57821		99.10516		7.56402	99.16682		5.17	0.00	0	34,011.00
R207	On 06/11/2014	Bond Future			7.66043		100.60167		7.64535	100.66452		5.16	0.00	0	511.00
R207	On 05/02/2015	Bond Future			7.72856		98.58150		7.71212	98.64709		5.34	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.76349		100.34531		7.74569	100.41326		5.29	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,813.84000		1.81384		1,851.18000	1.85118	1,813.840	5.29	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			7.73784		97.40743		7.71860	97.50282		6.06	0.00	0	16,244.00
R208	On 07/08/2014	Bond Future	8.28	Put	5.05000		0.00505		5.21000	0.00521	5.050	6.25	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.81774		95.47983		7.79750	95.57687		6.30	0.00	0	571.00
R208	On 06/11/2014	Bond Future	8.50	Put	279.16000		0.27916		267.84000	0.26784	279.160	6.46	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.88428		97.01923		7.86263	97.11957		6.28	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

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/R157	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/08/2014	Bond Future		8.78541	77.90803		8.75602	78.13691		13.00	0.00	0	10,743.00
R209	On 06/11/2014	Bond Future		8.85049	75.93771		8.82026	76.17020		14.19	0.00	0	16,291.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,199.76000	1.19976	1,288.56000	1.28856	1,199.760	14.06	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,949.04000	1.94904	2,069.25000	2.06925	1,949.040	14.19	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,714.04000	2.71404	2,858.54000	2.85854	2,714.040	14.33	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,926.17000	2.92617	3,076.41000	3.07641	2,926.170	14.36	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	3,145.80000	3.14580	3,301.58000	3.30158	3,145.800	14.39	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	1,123.95000	1.12395	1,067.37000	1.06737	1,123.950	14.52	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	673.34000	0.67334	636.74000	0.63674	673.340	14.68	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	566.51000	0.56651	535.05000	0.53505	566.510	14.73	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	233.09000	0.23309	218.85000	0.21885	233.090	14.85	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	204.14000	0.20414	191.52000	0.19152	204.140	14.85	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	178.37000	0.17837	167.20000	0.16720	178.370	14.85	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future		8.90792	77.16210		8.87667	77.39975		14.41	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		171.37872	171.37872		171.37262	171.37262			0.00	0	123.00
R210	On 06/11/2014	Bond Future		171.94815	171.94815		171.94249	171.94249			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		130.73887	130.73887		130.73774	130.73774			0.00	0	390.00
R211	On 06/11/2014	Bond Future		132.72926	132.72926		132.72843	132.72843			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		135.63908	135.63908		135.63513	135.63513			0.00	0	349.00
R212	On 06/11/2014	Bond Future		137.70404	137.70404		137.70036	137.70036			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		8.60585	89.09808		8.55638	89.48735		11.21	0.00	0	23,660.00
R213	On 06/11/2014	Bond Future		8.67514	86.90172		8.62416	87.29706		12.35	0.00	0	6,205.00
R213	On 05/02/2015	Bond Future		8.73713	88.30252		8.68439	88.70583		12.58	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

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/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	8.89030	78.69119		8.86091	78.92948		13.50	0.00	0	4,311.00
R214	On 06/11/2014		Bond Future	8.95597	76.59064		8.92573	76.83277		14.93	0.00	0	1,726.00
R214	On 06/11/2014	9.20	Call	3,509.32000	3.50932		3,676.41000	3.67641	3,509.320	15.07	0.00	0	2,500.00
R214	On 06/11/2014	9.80	Put	480.52000	0.48052		453.65000	0.45365	480.520	15.48	0.00	0	2,500.00
R214	On 05/02/2015		Bond Future	9.01533	77.82522		8.98407	78.07264		15.23	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	20,701.71000	20,701.71000		20,770.05000	20,770.05000			0.00	0	0.00
TRY / R	On 15/09/2014		Foreign Exchange Future	5.01020	5.01020		5.01630	5.01630		6.70	0.00	0	0.00
TRY / R	On 12/12/2014		Foreign Exchange Future	4.99960	4.99960		5.00560	5.00560		8.12	0.00	0	0.00

**Total for Derivatives :** **295,560,934.30**      **28,759**      **3 628 540.00**

**i-Bonds**

AA02	On 28/03/2016		Spot Bond	0.00000	100.00000		0.00000	100.46921			0.00	0	0.00
AA03	On 11/05/2015		Spot Bond	7.18000	104.02026		7.18000	104.00033			1,400,100,000,000.00	195,000,000	195,000,000.00
AA04	On 22/03/2017		Spot Bond	0.00000	100.00000		0.00000	100.67345			0.00	0	0.00
AA05	On 22/03/2019		Spot Bond	8.52500	106.04047		8.52500	106.01641			0.00	0	4,000,000,000.00
AA06	On 15/04/2021		Spot Bond	0.00000	100.00000		0.00000	100.23515			0.00	0	0.00
AA07	On 15/04/2021		Spot Bond	9.17500	104.24970		9.17500	104.22415			0.00	0	0.00
AB010	On 21/11/2022		Spot Bond	0.00000	100.00000		0.00000	101.35481			0.00	0	0.00
AB011	On 21/11/2023		Spot Bond	0.00000	100.00000		0.00000	101.45915			0.00	0	0.00
AB013	On 21/11/2018		Spot Bond	9.39000	97.72204		9.39000	97.69767			0.00	0	0.00
AB06	On 27/03/2015		Spot Bond	7.28000	103.23498		7.28000	103.21492			6,552,000,000.00	900,000	120,900,000.00
AB08	On 03/05/2017		Spot Bond	0.00000	100.00000		0.00000	99.85312			0.00	0	0.00
AB09	On 03/05/2017		Spot Bond	8.66000	106.31041		8.66000	106.28592			0.00	0	500,000,000.00
ABCP12	On 20/09/2014		Spot Bond	1.41000	138.48690		1.41000	138.46111			0.00	0	0.00
ABCP13	On 07/12/2023		Spot Bond	2.29000	127.67882		2.29000	271.38413			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.29742				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.46794				0.00	0	380,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.79952				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.83292				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.85504				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.42698				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.50883				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.33538				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.94000	106.37615	7.94000	106.35364				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.38073				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.61500	103.41235	7.61500	103.39106				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.76988				0.00	0	2,050,000,000.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.32682				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.36315				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.27099				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.41679				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.68634				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.80337				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.59977				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.86553				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.99000	130.87999	2.99000	130.85010				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.16000	118.78006	4.16000	118.74915				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.91000	105.02780	4.91000	104.99821				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI06	On 19/07/2020	Spot Bond	5.92000	105.51466		5.92000	105.48235			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.06000	108.28167		11.06000	108.25001			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.43853			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.73244			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.77187			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.80888			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.66000	112.50833		4.66000	112.47754			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	60.78697		100.00000	60.63970			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.03000	171.48916		2.03000	171.45437			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	161.12320		2.76000	161.08732			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.06000	173.50706		2.06000	173.47170			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.83000	183.53352		1.83000	183.49727			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.05625	76.22319		8.05625	76.20701			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.05625	76.22319		8.05625	76.20701			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	100.71326			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	100.37348			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.24846			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN50	On 21/12/2014	Spot Bond		7.15500	101.49025		7.15500	101.47091			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	88.39000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	91.01000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.78000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.56663			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.47000	111.38761		7.47000	111.36541			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.22549			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		2.63000	94.23892		2.63000	106.23796			157,800,000,000.00	60,000,000	30,000,000.00
ABN62	On 31/03/2028	Spot Bond		2.55000	101.42470		2.55000	157.08199			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.43000	116.16468		2.43000	209.07357			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		9.51000	92.99175		9.51000	92.96828			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	102.59439			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	100.79000			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN76	On 21/12/2026	Spot Bond	9.63000		107.28876		9.63000	107.26119			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.50500		108.22746		9.50500	108.20000			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.88000		91.64395		8.88000	91.62219			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	105.20000			0.00	0	320,000,000.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.46000			0.00	0	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	9.60000		107.51299		9.60000	107.48544			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	100.97263			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	99.93464			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.21000		108.73709		8.21000	108.71332			12,315,000,000.00	1,500,000	1,431,500,000.00
ABS11	On 09/04/2021	Spot Bond	8.88500		105.54241		8.88500	105.51735			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.13000		102.83804		7.13000	102.81847			5,704,000,000.00	800,000	530,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.82000		98.49666		8.82000	98.47344			20,286,000,000.00	2,300,000	592,300,000.00
ABS7	On 11/09/2026	Spot Bond	9.72500		96.82627		9.72500	96.80129			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.83000		105.71629		7.83000	105.69421			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.10000		217.34195		2.10000	275.31585			0.00	0	1,347,740,000.00
ABSI3	On 31/01/2017	Spot Bond	1.35000		125.93196		1.35000	128.71690			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.07000		128.23406		2.07000	130.78313			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00486		100.00000	0.00484			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000		60.48077	100.00000	60.33425				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.63000		106.88105	11.63000	106.84822				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.84805				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		3.86751	100.00000	3.85814				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.89502				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.56112				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		23.05214	100.00000	22.99630				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.80108				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		64.29148	11.00000	64.27310				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		23.05214	100.00000	22.99630				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	100.85226				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.93750				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.81423				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.83993				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.85124				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.95285				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.95285				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.95258				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.79369				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.95258				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.95313		0.00		0	0.00	
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	90.48360		0.00		0	0.00	
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.77922		0.00		0	0.00	
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.66107		0.00		0	0.00	
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.82454		0.00		0	0.00	
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.85001		0.00		0	0.00	
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.86024		0.00		0	0.00	
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.83970		0.00		0	0.00	
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.79369		0.00		0	0.00	
ACL104	On 20/12/2019	Spot Bond	9.34000	103.72433	9.34000	103.79857		0.00		0	0.00	
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	99.99987		0.00		0	0.00	
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.67858		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	84.25364		0.00		0	0.00	
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	163.38424		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	163.44603		0.00		0	0.00	
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.81415		0.00		0	0.00	
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.38963		0.00		0	0.00	
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.38963		0.00		0	0.00	
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.26793		0.00		0	0.00	
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.78845		0.00		0	0.00	
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.78228		0.00		0	0.00	
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.84458		0.00		0	0.00	
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.18401		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.84389			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.54710			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.52150			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.81993			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.59907			0.00	51,800,000	12,950,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.30502			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.81725			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.80100			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.71868			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.70115			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.73518			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.79895			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.76291			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.72177			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.73311			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.61540		10.23000	103.58731			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.74427			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.72693			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	118.66991			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.46500	102.31363		9.46500	102.28778			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.79579			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	114.73528		1.75000	114.75194			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.04454			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.73396				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.77318				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.79859				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.74774				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.79351				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.31964				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.75588				0.00	0	450,000,000.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.66668				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.73858				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.97674				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.79351				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.77772				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.82127				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.83462				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.33023				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.60173				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.83779				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.83779				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.87978				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.77826				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.88833				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.12356				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.87978				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	93.38661				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.85528			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.83921			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	118.00411			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	118.85869			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.72738			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.72025			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.28384			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.73960			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.74266			0.00	0	800,000,000.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.77318			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.72840			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.72738			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.80492			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.68192			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.93582			0.00	0	0.00
ADCP06		On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.04431			0.00	0	0.00
ADCP07		On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.91726			0.00	0	0.00
ADCP08		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.02452			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	15.98279		100.00000	15.94407			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.31532			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.45367			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.54582			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.20381			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.22393			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.25070			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.19665			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.99500		99.56519		7.99500	99.54387			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.25230			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.29284			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.44500		103.66236		8.44500	103.63906			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.20000		117.52994		9.20000	117.50106			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		86.97200		100.00000	86.77161			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.28000		109.53398		7.28000	109.51269			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		82.36197		100.00000	82.18095			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.25000		101.51018		9.25000	101.48524			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.27401		100.00000	14.24243			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.94500		102.06490		9.94500	102.03799			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.80000		161.87685		2.80000	161.84063			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.98595			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.89388			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.94145			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.28204			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	100.82246			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.66004			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.67759			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN009		On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010		On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.74774			0.00	0	0.00
ASN012		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.95933			0.00	0	0.00
ASN013		On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.19160			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	103.05000			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	101.05736			0.00	0	0.00
ASN020		On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	97.16664			0.00	0	0.00
ASN022		On 07/12/2033	Spot Bond	2.68000	126.87926		2.68000	288.73424			0.00	0	0.00
ASN023		On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	95.39347			0.00	0	0.00
ASN025		On 07/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.32255			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.86136			0.00	0	0.00
BAR002		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.67644			0.00	0	0.00
BAR003		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.66623			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.57680			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	8.93500	106.12197		8.93500	106.09663			0.00	0	0.00
BAW12		On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.62074			0.00	0	0.00
BAW13		On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.03682			0.00	0	180,000,000.00
BAW15		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.42363			0.00	0	0.00
BAW17		On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.62966			0.00	0	0.00
BAW18		On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	101.44235			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW19	On 05/12/2020	Spot Bond		9.45500	101.88060		9.45500	101.85488			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.43500	108.43012		7.43500	108.40848			6,691,500,000.00	900,000	900,000.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	31.51539		100.00000	31.37680			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.58015			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.52764			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.59500	102.97226		7.59500	102.95112			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.81000	106.25374		8.81000	106.22872			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.99875	103.31879		10.99875	102.32521			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.01880	101.39660		11.01880	101.16643			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.05210	101.32547		11.05210	101.12775			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.78946			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.08505	101.18500		11.08505	101.06751			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.76841	100.94943		11.76841	100.92517			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.80833			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.80833			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.80840			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.24875	100.49233		11.24875	100.62136			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.18992	102.26688		11.18992	101.14177			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.01880	101.39660		11.01880	101.16643			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.07788	101.58134		11.07788	101.32620			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.24289	96.30788		10.24289	100.94168			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.76688			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.75113			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.75113			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.71037			0.00	0	0.00
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	10.91773		99.88685		10.91773	100.21000			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.58500		99.74201		11.58500	99.62244			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.72891			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.51000		69.77798		11.51000	97.39387			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	100.69534			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		89.81256		9.28000	100.70046			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.74002			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.33500		68.57777		11.33500	97.22957			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.71779			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.73632			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.73632			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	100.70888			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.75152			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.74035			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	100.75152			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.71037			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.72548			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.75161			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.54051			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.99875	103.48737		13.99875	102.53156			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.18955	101.50532		15.18955	101.50177			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.06513	101.47006		14.06513	101.29340			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.97578			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.97578			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.97578			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.01239			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.84718			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	18.62539		100.00000	18.59005			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.05197		100.00000	20.00339			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.24955		100.00000	18.20534			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.26516		100.00000	11.23786			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.26516		100.00000	11.23786			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.62010		100.00000	13.58711			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.80159		100.00000	11.77300			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.16811			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.13334			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.34875			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.37144			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	7.67069		100.00000	7.65211			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	7.67069		100.00000	7.65211			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond		100.00000	66.66670		100.00000	66.66670			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP84U	On 05/09/2014	Spot Bond	100.00000		90.57072	100.00000	90.34653				0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		80.75221	100.00000	80.57395			4,400,000,000,000,000.00	44,000,000,000	40,000,000,000.00	
BD0202	On 31/12/2018	Spot Bond	2.00000		104.10350	2.00000	177.81761				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.12000		95.05700	8.12000	150.27064				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.12000		96.34981	8.12000	150.59938				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.50500		99.15893	8.50500	99.13636				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	101.03604				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.75194				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.93500		99.83268	7.93500	99.81157				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.24114				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.14183				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.14465				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.15404				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.16342				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.18936				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		21.38242	100.00000	21.33062				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.96319				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.96126				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.96043				0.00	0	20,000,000.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.96015				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.95684				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.95241				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		16.73613	100.00000	16.69514				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32YU	On 30/10/2016	Spot Bond	100.00000		16.73613		100.00000	16.69514			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.76764			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.82887			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.84556			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.36000		104.25478		8.36000	104.23158			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.89561			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.98441			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		9.55736		100.00000	9.53421			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		9.55736		100.00000	9.53421			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.96500		99.84758		6.96500	99.82855			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	102.03499			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.52525			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.63500		66.56656		8.63500	101.53280			0.00	0	1,500,000,000.00
BIDC36	On 05/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.86012			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.33391			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.60712			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.18113			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.37561			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.17130			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.23225			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.34300			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.80353			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	102.55828			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		60.35080		100.00000	60.20460		1,676,000,000,000,000.00	16,760,000,000	7,700,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BSR12	On 25/01/2016	Spot Bond	100.00000		36.32181	100.00000	100.00000				0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	100.00000		27.33909	100.00000	100.00000				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		18.81199	100.00000	18.76641				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.79516				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000	0.00000	101.45567				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.41500		104.46272	7.41500	104.44191				57,837,000,000.00	7,800,000	7,800,000.00
CBL08	On 02/11/2016	Spot Bond	9.46000		112.58088	9.46000	112.55260				9,460,000,000.00	1,000,000	271,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	99.97013				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.11000		104.63215	9.11000	104.60682				19,131,000,000.00	2,100,000	672,100,000.00
CBL12	On 06/09/2018	Spot Bond	11.24500		104.67569	11.24500	104.64457				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	99.89001				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.49500		100.09636	11.49500	100.06546				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.59766				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.35000		102.03892	9.35000	102.01358				21,505,000,000.00	2,300,000	2,300,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000	0.00000	101.85138				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.93500		101.48923	11.93500	101.45673				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.68591				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000	0.00000	101.13825				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.65565				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.20500		94.61286	10.20500	94.58728				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.95000		116.45026	9.95000	116.41937				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.80000		112.78315	9.80000	112.75368				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.13000		117.72759	9.13000	117.69902				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.47421			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.71000	104.49085		11.71000	104.45854			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.83412			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.85558			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.19443			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.16291			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.25801			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.27601			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.30277			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63875			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.66488			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.69517			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.49364			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.46739			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.60610			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.72142			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.81426			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.76105			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.08430			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.75325		10.11000	100.72625			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.08430			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.40637			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	120.19536		2.76000	120.16849			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN193		On 29/08/2021	Spot Bond	3.14000	117.23620	3.14000	120.18113			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	103.37286	8.25000	103.35016			0.00	0	0.00
CLN196		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.08430			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.08430			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	125.47056	3.10000	119.74941			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	125.14610	2.40000	119.44197			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.15685			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.39227			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.25000			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.53000	102.35596	8.53000	102.33261			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.47319			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.46656			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.14711			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.14998			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.58000	102.46876	8.58000	102.44525			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.58000	102.46876	8.58000	102.44525			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.63000	101.27252	8.63000	101.24914			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.83482			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.92317			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.41034			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.41034			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.16745			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.50056			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.84679		0.00		0	0.00	
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.25117		0.00		0	0.00	
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.33172		0.00		0	0.00	
CLN242	On 24/02/2019	Spot Bond	9.35000	103.99025	9.35000	103.96400		0.00		0	0.00	
CLN243	On 24/02/2019	Spot Bond	9.35000	103.99025	9.35000	103.96400		0.00		0	0.00	
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.25110		0.00		0	0.00	
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.25453		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	102.05095		0.00		0	0.00	
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.03189		0.00		0	0.00	
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.01162		0.00		0	0.00	
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.91859		0.00		0	0.00	
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.91859		0.00		0	0.00	
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.91859		0.00		0	0.00	
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.91859		0.00		0	0.00	
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.91859		0.00		0	0.00	
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.98530		0.00		0	0.00	
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.15150		0.00		0	0.00	
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.27074		0.00		0	0.00	
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.27074		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.27074		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.27074		0.00		0	0.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.15549		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	9.26500	104.68477	9.26500	104.65901		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.33739			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.50284			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.95303			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.90441			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.19101			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.18621			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.23830			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.34584			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.50844			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.44167			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	103.64704			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.15829			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.02185			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.85298			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.73757			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.03912			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.77681			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.00434			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.75197			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.43485			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.64630			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74333			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.51110			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.89340		0.00		0	0.00	
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.64635		0.00		0	0.00	
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.64635		0.00		0	0.00	
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.63606		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	102.33144		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	101.73629		0.00		0	0.00	
CLN314	On 14/11/2022	Spot Bond	10.79000	95.20098	10.79000	95.17379		0.00		0	0.00	
CLN315	On 20/03/2023	Spot Bond	11.31000	96.79946	11.31000	96.77052		0.00		0	0.00	
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.60626		0.00		0	0.00	
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.89194		0.00		0	0.00	
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.69552		0.00		0	0.00	
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.08557		0.00		0	0.00	
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.92806		0.00		0	0.00	
CLN321	On 30/04/2018	Spot Bond	8.80500	102.10258	8.80500	102.10579		0.00		0	0.00	
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.77826		0.00		0	0.00	
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.08642		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	100.81586		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.83109			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.88992			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.85544			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.20405			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.20405			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	104.06564			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.93763			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60626			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	100.00000			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.03855			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60999			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19638			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.97845			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.74223			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.86153			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.59040			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.59135			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	99.99978			0.00	0	0.00
CLN351		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.66663			0.00	0	0.00
CLN352		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.66663			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.23031		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.18250		0.00		0	0.00	
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN356	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.79408		0.00		0	0.00	
CLN357	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.73462		0.00		0	0.00	
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.95586		0.00		0	0.00	
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.08505		0.00		0	0.00	
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.70498		0.00		0	0.00	
CLN361	On 20/03/2024	Spot Bond	10.55000	100.73527	10.55000	103.58287		0.00		0	0.00	
CLN362	On 20/03/2024	Spot Bond	9.97000	104.28346	9.97000	107.12861		0.00		0	0.00	
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	102.66716		0.00		0	0.00	
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	99.76487		0.00		0	0.00	
CLN365	On 20/03/2024	Spot Bond	12.11000	105.78759	12.11000	109.27906		0.00		0	0.00	
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	99.75505		0.00		0	0.00	
CLN367	On 06/08/2023	Spot Bond	12.14000	102.84294	12.14000	108.99982		0.00		0	0.00	
CLN368	On 26/07/2022	Spot Bond	10.57000	102.84784	10.57000	102.69620		0.00		0	0.00	
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	99.75505		0.00		0	0.00	
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.95066		0.00		0	0.00	
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.87269		0.00		0	0.00	
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.17134		0.00		0	0.00	
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.77826		0.00		0	0.00	
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.63382		0.00		0	0.00	
CLN376	On 20/03/2021	Spot Bond	9.50500	104.99121	9.50500	104.82884		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81529			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.86457			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	102.20308		10.55000	103.69869			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	101.77772		11.00000	97.93613			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.13812			0.00	0	200,000,000.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.14526			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.12185			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.90000	101.39163		11.90000	100.89621			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.13277			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.85276		7.01000	39.46399			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	160.86577			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	8.50500	99.15893		8.50500	137.61083			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.12000	34.18705		8.12000	150.27064			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.12000	34.60641		8.12000	150.59938			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	91.40361			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	91.33011			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.37654			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.37654			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.84507			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.78751			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.79888			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.79351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.08557			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.71822			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.75792			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.75283			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.20839			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.46832			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.27474			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.08000		109.72540		9.08000	107.25340			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.76000		102.07852		8.76000	102.05461		28,734,552,000,000.00		3,280,200,000	1,823,400,000.00
COJ05	On 05/06/2023	Spot Bond	10.11500		113.80578		10.11500	113.77510		23,350,477,500,000.00		2,308,500,000	769,500,000.00
COJ06	On 09/12/2015	Spot Bond	8.43000		104.46765		8.43000	104.44408			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.70500		108.90228		9.70500	108.87425			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.75000		104.05246		9.75000	104.02540			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.10000		97.25169		10.10000	97.22551			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.85000		98.65040		10.85000	98.62192			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.85000		91.52316		10.85000	91.49674			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.34179			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.25486			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.12755			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.41004			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.02500		100.66634		11.02500	100.61830			0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		12.57356		100.00000	12.54310			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		3.94018		100.00000	3.92069			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.17266		100.00000	14.09873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.07074			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.08500	98.89420		8.08500	98.87291			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.02721			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.88999			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.11217			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	77.52502		100.00000	77.36617			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.96888			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.41555			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.97090			0.00	0	0.00
DLTC05	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.21815			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.24636			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.39293			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.03653			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.13800			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.71833			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.70500	102.65243		8.70500	102.62853			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.31000	115.06001		7.31000	115.03744			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.36000	104.51542		8.36000	104.49177			47,652,000,000.00	5,700,000	3,725,700,000.00
DV23	On 27/02/2023	Spot Bond	8.85000	110.99751		8.85000	110.97097			7,965,000,000.00	900,000	4,470,900,000.00
DV24	On 18/02/2024	Spot Bond	8.95000	108.98575		8.95000	108.95939			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.49500	109.20072		9.49500	109.17275			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.83843			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.55496			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.56770			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.46461			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.26475			0.00	1,500,000,000	500,000,000.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.70868			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.01000	125.67273		8.01000	125.64547			63,118,800,000.00	7,880,000	2,003,940,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.14276			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	102.90626		0.10000	134.73855			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.98000	123.18655		1.98000	123.16175			0.00	0	8,200,000,000.00
EL29	On 19/11/2029	Spot Bond	2.00000	110.40031		2.00000	110.37802			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.13500	108.47788		2.13500	108.45548			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.14500	101.36876		2.14500	101.34786			0.00	0	34,100,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.60500	104.30633		9.60500	104.27974			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.45500	110.17639		9.45500	110.14873			1,626,260,000,000.00	172,000,000	86,000,000.00
EMM03	On 04/05/2024	Spot Bond	9.90000	103.24392		9.90000	103.21681			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.18500	94.26845		10.18500	97.12032			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.27000	105.97282		10.27000	104.79054			2,095,080,000,000.00	204,000,000	4,768,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.37948			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.17517			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.79487			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.82600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.23209			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.24160			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond		100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond		100.00000	85.19207		100.00000	85.00019			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond		100.00000	95.80052		100.00000	95.54974			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	59.59655		100.00000	59.41049			0.00	0	0.00
EQ210U	On 14/08/2014	Spot Bond		100.00000	95.80052		100.00000	95.54974			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	130.87552		3.00000	130.84553			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.49000	102.18047		11.49000	102.14947			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	103.84473			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.99501			0.00	200,000,000	1,000,000,000.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.78410			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.91500	98.77803		9.91500	98.75192			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.49254			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.28145			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.59014			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.46602			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.43249			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.61874			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.57501			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.36098			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.90315			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.32789			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.38495			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.31647			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.36402			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.90000		104.06391		6.90000	104.04462			0.00	0	1,725,000,000.00
ES18	On 20/04/2018	Spot Bond	7.72500		107.36354		7.72500	107.34130		173,925,733,050,000.00	22,514,658,000	10,222,500,000.00	
ES23	On 25/01/2023	Spot Bond	8.40000		109.68135		8.40000	109.65683		32,016,600,000.00	3,811,500	23,551,953,400.00	
ES26	On 02/04/2026	Spot Bond	8.72000		96.21703		8.72000	96.19460		66,272,000,000.00	7,600,000	7,127,200,000.00	
ES33	On 15/09/2033	Spot Bond	9.46500		85.53348		9.43500	85.74026		36,219,715,500,000.00	3,826,700,000	46,340,500,000.00	
ES42	On 25/04/2042	Spot Bond	9.65000		91.13668		9.65000	91.11321		0.00	0	12,000,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.43672			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.48433			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.28045			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.19472			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.63516			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.10556			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.32342			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.00000		0.00000	102.55532			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.15513		100.00000	10.13053			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		9.88287		100.00000	9.85893			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.73815			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.77006			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.83364			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.89694			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.73000		103.58324		6.73000	103.56432			0.00	0	880,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB05		On 21/12/2018	Spot Bond		9.33500	97.91115	9.33500	97.88674			0.00	0	0.00
FRB08		On 10/06/2016	Spot Bond		0.00000	100.00000	0.00000	100.84415			0.00	0	0.00
FRB09		On 10/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.84408			0.00	0	0.00
FRB10		On 25/01/2017	Spot Bond		0.00000	100.00000	0.00000	100.06129			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond		0.00000	100.00000	0.00000	104.66373			0.00	0	1,500,000,000.00
FRB12		On 02/06/2024	Spot Bond		0.00000	100.00000	0.00000	101.22581			0.00	0	0.00
FRB13		On 02/06/2026	Spot Bond		0.00000	100.00000	0.00000	101.24710			0.00	0	0.00
FRB14		On 02/06/2026	Spot Bond		10.20500	100.13992	10.20500	100.51109			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond		11.13500	104.16324	11.13500	104.13240			0.00	0	0.00
FRBC22		On 21/12/2018	Spot Bond		0.00000	100.00000	0.00000	99.42341			0.00	0	400,000,000.00
FRBI22		On 31/01/2022	Spot Bond		2.17000	129.06028	2.17000	129.89916			0.00	0	0.00
FRBI23		On 07/12/2023	Spot Bond		2.13000	129.23384	2.13000	274.69052			0.00	0	0.00
FRBI25		On 31/01/2025	Spot Bond		2.34000	102.72188	2.34000	109.16943			0.00	0	0.00
FRBI28		On 31/03/2028	Spot Bond		2.53000	101.65542	2.53000	157.43942			0.00	0	0.00
FRBI33		On 07/12/2033	Spot Bond		2.32000	118.02986	2.32000	212.43114			0.00	0	0.00
FRBN04		On 15/09/2015	Spot Bond		7.74000	111.08629	7.74000	111.06337			0.00	0	0.00
FRBZ01		On 30/11/2020	Spot Bond		7.87200	61.85398	7.87200	61.18836			0.00	0	0.00
FRBZ02		On 28/10/2024	Spot Bond		9.46900	39.56331	9.46900	38.65399			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond		9.70000	38.29772	9.70000	37.35251			0.00	0	0.00
FRC02U		On 02/03/2015	Spot Bond		100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
FRC03U		On 27/03/2015	Spot Bond		100.00000	68.63843	100.00000	68.50821			0.00	0	200,000,000.00
FRC101		On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	101.97742			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	101.92268			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.92268			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.48151			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.89018			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.94789			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.13199			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81431			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.89860			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.18033		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.18033		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.11536			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.87978			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	100.83617			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.95712			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	100.86457			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.14491		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	100.92233			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.14732			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.11212			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	14.94065		100.09221	14.90442			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.78030			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.76524			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.94352			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.06055			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.76867			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.29019			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.87795			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	100.88826			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.80706			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.81891			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.08694			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.80367			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	58.44638		13.22500	58.42572			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.75487			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.75588			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.14284			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.79249			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.58500	93.96474		3.58500	97.19050			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.82906			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.82906			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.47839			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60626			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.87724			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	98.49139			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.77826			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.75893			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.09969			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.89701			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.57362			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.07706			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.03653			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.81078			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.03552			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.74978			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.34467			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.81891			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.81891			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.76769			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.50293			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.53249			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.78946			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.36132			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.86761			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.34297			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.77152			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.32218			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.32315			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.20950			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.18732			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.20950			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.18643			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.81430			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.19456		8.75000	101.97141			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.69825			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.55296		100.00000	9.51203			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.71551		100.00000	8.67816			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.88100		0.00		0	0.00	
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.87590		0.00		0	0.00	
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.05899		0.00		0	0.00	
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.99987		0.00		0	0.00	
FRC66	On 31/01/2022	Spot Bond	3.41000	116.17019	3.41000	119.48220		0.00		0	0.00	
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.89233		0.00		0	0.00	
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.90157		0.00		0	0.00	
FRC69	On 31/01/2022	Spot Bond	3.39000	107.27686	3.39000	119.64251		0.00		0	0.00	
FRC70	On 20/09/2014	Spot Bond	1.69000	99.75520	1.69000	127.04705		0.00		0	0.00	
FRC71	On 31/01/2022	Spot Bond	3.41000	104.64424	3.41000	119.48220		0.00		0	0.00	
FRC72	On 31/01/2017	Spot Bond	2.67000	101.52298	2.67000	124.66456		0.00		0	0.00	
FRC74	On 20/09/2016	Spot Bond	2.74000	104.05399	2.74000	131.68421		0.00		0	0.00	
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.99980		0.00		0	0.00	
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	95.85832		0.00		0	0.00	
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.24499		0.00		0	0.00	
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.26713		0.00		0	0.00	
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.77309		0.00		0	0.00	
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.88620		0.00		0	0.00	
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	102.94136		0.00		0	0.00	
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.03806		0.00		0	0.00	
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.99910		0.00		0	0.00	
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.84225		0.00		0	0.00	
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.15637		0.00		0	0.00	
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.84124		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.72277			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	92.47805			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	92.41207			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.73983			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.97478	100.00000		9.95062			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		24.13934	100.00000		24.08086			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		57.60149	100.00000		57.42166			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.81000		148.97042		4.81000	148.92916			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.77751			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.73700			0.00	500,000,000	1,638,570,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.80711			0.00	12,000,000,000	6,000,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.21754			0.00	200,000,000	200,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.82569			0.00	6,370,000,000	6,370,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.69065			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.67954			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.18800		81.79792		2.18800	97.56573			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.47500		99.46960		2.47500	130.78064			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.13656			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.16722		10.38000	100.13933			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.16722		10.38000	100.13933			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	99.98279			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.95149			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS108	On 31/01/2038	Spot Bond	2.61500	97.21794	2.61500	105.52740	0.00	0	0.00				
FRS109	On 07/12/2033	Spot Bond	2.63000	202.81786	2.63000	203.13375	0.00	0	0.00				
FRS110	On 31/01/2038	Spot Bond	2.58500	106.11722	2.58500	106.09736	0.00	0	0.00				
FRS111	On 03/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.39442	0.00	0	0.00				
FRS112	On 07/12/2033	Spot Bond	2.66000	201.94812	2.66000	202.26070	0.00	0	0.00				
FRS113	On 29/04/2019	Spot Bond	0.00000	100.00000	0.00000	99.97382	0.00	0	0.00				
FRS114	On 31/01/2025	Spot Bond	2.44000	108.14873	2.44000	108.14847	0.00	0	0.00				
FRS115	On 31/03/2038	Spot Bond	2.67500	104.37910	2.67500	104.39848	0.00	0	0.00				
FRS116	On 26/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.50945	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	124.35479	2.64000	264.31633	0.00	0	0.00				
FRS37	On 07/12/2023	Spot Bond	2.14000	129.13598	2.14000	274.48247	0.00	0	35,000,000.00				
FRS43	On 07/12/2023	Spot Bond	2.86000	122.31860	2.86000	259.98684	0.00	0	0.00				
FRS46	On 31/01/2022	Spot Bond	2.54000	101.41172	2.54000	126.68680	0.00	0	0.00				
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	99.99986	0.00	0	0.00				
FRS51	On 31/01/2022	Spot Bond	2.07000	130.80989	2.07000	126.78422	0.00	0	0.00				
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.15448	0.00	0	0.00				
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.41677	0.00	0	0.00				
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	101.74429	0.00	0	0.00				
FRS64	On 26/01/2042	Spot Bond	2.45500	105.45548	2.45500	105.43291	0.00	0	0.00				
FRS69	On 31/05/2017	Spot Bond	104.97509	19.07829	104.97509	19.03001	0.00	0	0.00				
FRS73	On 12/06/2017	Spot Bond	101.07593	23.21713	101.07593	23.16035	0.00	0	0.00				
FRS74	On 14/06/2017	Spot Bond	100.44759	15.54329	100.44759	15.50548	0.00	0	0.00				
FRS76	On 18/06/2017	Spot Bond	100.76967	21.61303	100.76967	21.56032	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	2.15000	114.61243		2.15000	114.58881			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.30000	97.20335		2.30000	109.58082			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.50493			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.33000	96.92959		2.33000	109.27211			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.39598			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.34000	127.19749		2.34000	342.54697			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.73658			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.63769			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.55957			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.28441			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.14335			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.37902			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.85500	103.68451		5.85500	103.66797			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.70000	104.48364		6.70000	104.46493			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.52000	103.87114		7.52000	103.85030			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.84000	104.92663		7.84000	104.90471		160,720,000,000,000.00	20,500,000,000	20,250,000,000.00	
FRX18	On 14/04/2018	Spot Bond	8.04500	110.75818		8.04500	110.73431		4,827,000,000,000.00	600,000,000	300,000,000.00	
FRX19	On 15/11/2019	Spot Bond	8.51000	103.86637		8.51000	103.84285		54,483,573,000,000.00	6,402,300,000	7,172,300,000.00	
FRX20	On 01/10/2020	Spot Bond	8.67500	103.17658		8.67500	103.15265			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.22000	94.57426		9.22000	94.55110		92,200,000,000,000.00	10,000,000,000	10,000,000,000.00	
FRX24	On 10/12/2024	Spot Bond	9.36000	110.51229		9.36000	110.48467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX26	On 01/10/2026	Spot Bond	9.66000	100.91485		9.66000	101.90587			193,200,000,000,000.00	20,000,000,000	20,500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.00500	100.08782		10.00500	100.06083			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.27500	81.17191		10.27500	81.14969			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	100.65981			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.68561			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.69591			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.72163			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.76280			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.79367			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.92725			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.16153			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.22366			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.28002			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.29322			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.33081			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.38722			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.43423			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.64095			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.56330			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.85914			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.16000	103.56184		9.16000	103.53650			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	101.37507			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRB95		On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRB96		On 27/10/2014	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
GRDB1		On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1		On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.05701			0.00	0	0.00
GRH1A2		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.05820			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.06050			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.06335			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.06730			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	100.97753			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	102.32291			0.00	0	20,000,000.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.23454			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.08281			0.00	0	0.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.42115			0.00	50,000,000	65,000,000.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.92799			0.00	0	1,500,000,000.00
GRT07		On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	101.43126			0.00	0	0.00
GRT08		On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.65613			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	101.12069			0.00	0	0.00
GSIS03		On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.54847			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.71500			0.00	0	0.00
HCH01		On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.07051			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.61204			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.88585			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.86539			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	99.92219			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.54392			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.32818			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond	100.00000	80.75221		100.00000	80.57395			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	100.14636			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.10783	100.67489		8.10783	100.22726			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	100.15297			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.46052	100.68162		8.46052	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	100.16146			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.91075	100.69252		8.91075	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	100.17183			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.20418				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.26789				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.27826				0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.72289				0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.19000	105.97647	9.19000	105.95017				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.10000	107.67303	8.10000	107.64941				26,730,000,000.00	3,300,000	2,120,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.92000	131.30935	1.92000	279.10370				0.00	0	9,704,100,000.00
HWAY24	On 07/12/2024	Spot Bond	1.94000	134.03887	1.94000	284.90523				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.39500	98.65263	9.39500	98.62760				10,154,116,000,000.00	1,080,800,000	3,604,400,000.00
HWAY35	On 31/07/2035	Spot Bond	9.42500	98.36160	9.42500	98.33657				0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	55.46655	100.00000	55.33218				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	14.39984	100.00000	14.36495				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	85.15052	100.00000	84.95611				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	38.62553	100.00000	38.53195				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	19.71630	100.00000	19.66853				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	15.90544	100.00000	15.86691				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	58.86323	100.00000	58.72063				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.70000	115.98686	1.69000	116.07414				0.00	0	66,860,700,000.00
I2038	On 31/01/2038	Spot Bond	1.89000	120.41862	1.85500	121.17335				1,478,169,000,000.00	782,100,000	61,478,400,000.00
I2046	On 31/03/2046	Spot Bond	1.94000	121.17843	1.94000	121.15413				0.00	0	47,300,576,700.00
I2050	On 31/12/2050	Spot Bond	2.00000	127.39521	2.00000	127.36950				1,024,400,000,000.00	512,200,000	29,987,140,100.00
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	7.63000	105.51444	7.63000	105.49296				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.48922			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.58295			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.13000		105.56444		8.13000	105.54159			0.00	0	200,000,000.00
IBL22	On 15/03/2018	Spot Bond	8.06000		109.64464		8.06000	109.62110			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.32278			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.66000		119.61749		4.66000	119.58458			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.95000		104.26606		7.95000	104.24361			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.87377			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.86617			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.51000		102.41140		1.51000	128.21724			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.14000		104.19377		2.14000	130.16364			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.82131			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.70572			0.00	0	190,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.18000		104.63187		8.18000	104.60894			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.24073			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.37700			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.70848			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.76500		98.07454		8.76500	98.05155			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.20000		92.04281		9.20000	92.02031			10,120,000,000.00	1,100,000	16,451,100,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.05149			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.26000		99.46475		8.26000	99.44276			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.25000		99.24439		9.25000	99.19700			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.94646			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.94487			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL54	On 31/07/2016	Spot Bond		7.89000	98.79468		7.89000	98.77356			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.54500	98.50641		8.54500	98.48365			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	99.93865			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.39640			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.83000	105.46337		7.83000	105.44100			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.50500	106.72846		8.50500	106.70390			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.60000	108.61489		9.60000	108.58676			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.51386			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.07057			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00474		100.00000	0.00473			0.00	0	50,000,000,000.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.11220			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.11711			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.85500	99.78394		8.85500	99.76032			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.37214		5.00000	101.35846			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.37214		5.00000	101.35846			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	99.97272		5.00000	99.95908			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.37214		5.00000	101.35846			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.48536		4.00000	101.47444			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.29204			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.23912			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.68810			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	26.92845		100.00000	35.85544			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	26.77653		100.00000	35.65316			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW03U	On 30/06/2016	Spot Bond	100.00000		26.77653	100.00000	35.65316		0.00		0	0.00	
IFM01	On 31/03/2016	Spot Bond	9.20000		109.07534	9.20000	109.04853		0.00		0	0.00	
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.59809		0.00		0	0.00	
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.59809		0.00		0	0.00	
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.59019		0.00		0	0.00	
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.13429	100.00000	8.11458		0.00		0	0.00	
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.52411		0.00		0	0.00	
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.39562		0.00		0	0.00	
IN04	On 15/03/2015	Spot Bond	8.88000		103.28243	8.88000	103.25805		0.00		0	0.00	
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.13339		0.00		0	0.00	
IN06H	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.79992		0.00		0	0.00	
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	99.20763		0.00		0	0.00	
IN191U	On 16/05/2017	Spot Bond	100.00000		10.27872	100.00000	10.25382		0.00		0	0.00	
IN253U	On 04/07/2015	Spot Bond	100.00000		57.60149	100.00000	57.42166		0.00		0	0.00	
IN255U	On 11/09/2014	Spot Bond	100.00000		89.24205	100.00000	89.02439		0.00		0	0.00	
IN262U	On 15/01/2015	Spot Bond	100.00000		68.22430	100.00000	68.09701		0.00		0	0.00	
IN431U	On 29/07/2014	Spot Bond	100.00000		81.19500	100.00000	99.72678		0.00		0	0.00	
IN432U	On 05/08/2014	Spot Bond	100.00000		99.58392	100.00000	99.31694		0.00		0	0.00	
IN433U	On 12/08/2014	Spot Bond	100.00000		97.75066	100.00000	97.49342		0.00		0	0.00	
IN434U	On 19/08/2014	Spot Bond	100.00000		95.97798	100.00000	95.72998		0.00		0	0.00	
IN435U	On 26/08/2014	Spot Bond	100.00000		94.26845	100.00000	94.02919		0.00		0	0.00	
IN436U	On 02/09/2014	Spot Bond	100.00000		96.87500	100.00000	96.12403		0.00		0	0.00	
IN437U	On 09/09/2014	Spot Bond	100.00000		93.22963	100.00000	92.54412		0.00		0	0.00	
IN441U	On 07/10/2014	Spot Bond	100.00000		95.68742	100.00000	95.08180		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN442U	On 14/10/2014	Spot Bond	100.00000		89.56434	100.00000	88.91058				0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000		85.20105	100.00000	84.60937				0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		81.29176	100.00000	81.11111				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		80.04386	100.00000	79.86871				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.00000		99.88506	6.00000	99.77039				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.05000		99.76848	6.05000	99.65313				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.15000		99.53043	6.15000	99.41373				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.15000		99.29730	6.15000	99.18114				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.25000		98.81557	6.25000	98.69866				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.25000		98.69866	6.25000	98.58204				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.25000		98.58204	6.25000	98.46569				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.67648				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.99875		102.55758	10.99875	101.86312				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.99875		100.86862	10.99875	100.84143				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.78873				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.33892				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.77301				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.06587	6.50000	102.04803				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.85443				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.52154				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	95.57843				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.77430				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.23139				0.00	0	0.00

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	100.75441			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	102.13991			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.62540			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.62029			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.45029			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.32812			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.21766			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.20333			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.02136			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.15897			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.21364			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.10301			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.58469			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.19491			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.71037			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.03408			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.56452			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.23665			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000	83.52403		100.00000	83.33333			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.52879			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.25980			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.26358			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.64000	102.92913		8.64000	102.90534			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.51618			0.00	0	0.00

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	100.52937			0.00	0	80,000,000.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.53819			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.21737			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.40500	101.58390		9.40500	101.55853			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.85838			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.66000	106.29011		8.66000	106.26562			18,186,000,000.00	2,100,000	1,252,100,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.40074			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.34969			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	101.70797			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.55418			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.80336			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.81000	102.51637		8.81000	102.49221			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.63752			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.20547			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.23000	96.80833		3.23000	120.93381			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.71000	137.91645		3.71000	137.88222			0.00	0	260,000,000.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.57292			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.36324			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.25958			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.03227			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.68415			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.69000	95.44028		3.69000	96.24972			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.69000	95.36071		3.69000	102.32352			0.00	0	0.00

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	101.11284			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.79738			0.00	0	0.00
IV04Q		On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.79992			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	10.38500	113.51841	10.38500	113.48719			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.10847			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.81000	136.39399	3.81000	136.35978			0.00	0	0.00
IV430U		On 24/07/2014	Spot Bond	100.00000	81.19503	100.00000	81.19503			0.00	0	0.00
IV432U		On 07/08/2014	Spot Bond	100.00000	99.05139	100.00000	98.78725			0.00	0	0.00
IV433U		On 14/08/2014	Spot Bond	100.00000	97.23754	100.00000	96.98299			0.00	0	0.00
IV436U		On 04/09/2014	Spot Bond	100.00000	96.81539	100.00000	96.07634			0.00	0	0.00
IV440U		On 02/10/2014	Spot Bond	100.00000	96.77419	100.00000	96.00000			0.00	0	0.00
IV442U		On 16/10/2014	Spot Bond	100.00000	90.49955	100.00000	89.95763			0.00	0	0.00
IV443U		On 23/10/2014	Spot Bond	100.00000	86.83771	100.00000	86.33865			0.00	0	0.00
IV444U		On 30/10/2014	Spot Bond	100.00000	83.48125	100.00000	83.02002		2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.10972			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.17107			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.21371			0.00	0	0.00
IVA430		On 24/07/2014	Spot Bond	6.00000	97.08738	6.00000	97.08738			0.00	0	0.00
IVA432		On 07/08/2014	Spot Bond	6.00000	99.85227	6.00000	99.73768			0.00	0	0.00
IVA436		On 04/09/2014	Spot Bond	6.15000	99.38044	6.15000	99.26409			0.00	0	0.00
IVA437		On 11/09/2014	Spot Bond	6.15000	99.26409	6.15000	99.14801			0.00	0	0.00
IVA441		On 09/10/2014	Spot Bond	6.25000	98.78214	6.25000	98.66532			0.00	0	0.00
IVA442		On 16/10/2014	Spot Bond	6.25000	98.66532	6.25000	98.54877			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	101.64432			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.66860			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.42431			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.43747			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.38503			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.27447			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.42791			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.10471			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.25989			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.26178			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.26557			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.24853			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.14541			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.98054			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.77467			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.43989			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.14258			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.13056			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.49992			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.31744			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.07432			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.98276			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	100.71653			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.55174			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.56687			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.56686			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.10500	105.96789		9.10500	101.02292			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	15.90249		100.00000	15.84269			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	9.62325		100.00000	9.58093			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.18002			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.25000	105.34886		9.25000	105.29822			0.00	0	500,000,000.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	65.46003		100.00000	65.30145			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.70953			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	82.52197		100.00000	82.34020			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.72018			0.00	0	5,000,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	24.79205		100.00000	24.73199			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.90212			0.00	0	2,400,000,000.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	95.83333		100.00000	95.58442			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	93.89363		100.00000	93.65831			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	81.24500		100.00000	66.07877			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	75.43111		100.00000	75.28800			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	65.44364		100.00000	65.28511			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	60.39386		100.00000	60.24756			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.91642			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.95181			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.68601			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	99.28058		100.00000	98.92473			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.40671			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.90311			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.50000		142.57640		8.50000	142.54415			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.99823			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.74503			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.21834			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.17440			0.00	0	500,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.94132			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.76000		100.65482		8.76000	100.63099			56,940,000,000.00	6,500,000	1,346,500,000.00
LGL03	On 03/04/2018	Spot Bond	8.91000		72.55518		8.91000	98.48771			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.35000		103.32923		9.35000	103.30315			7,480,000,000.00	800,000	800,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.31217			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.63000		101.40622		10.63000	101.37753			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.43361			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.39171			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.48531			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.59756			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.29466			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.73244			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.59495			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.31772			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	100.00000		80.93126		100.00000	80.75221			400,000,000,000,000.00	4,000,000,000	4,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ08U	On 11/12/2014	Spot Bond	100.00000		73.00000	100.00000	72.85429				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		95.83333	100.00000	95.58442				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000	0.00000	102.62546				0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.60562				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		89.10412	100.00000	88.88889				0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000		80.00000	100.00000	99.72678				0.00	0	0.00
MAQ26U	On 24/07/2014	Spot Bond	100.00000		66.66670	100.00000	66.66670				0.00	0	0.00
MAQ27U	On 25/08/2014	Spot Bond	100.00000		93.11224	100.00000	92.87532				0.00	0	20,000,000,000.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.26576				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.44435				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.41110				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.02382				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.49364				0.00	0	300,000,000.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.78702				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.81023				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.14943				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.30813				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.49497				0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.20119				0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.18049				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		89.68059	100.00000	89.46078				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		65.81672	100.00000	65.65728				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		22.94059	100.00000	22.88502				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		56.00730	100.00000	55.87162				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBSA01	On 16/04/2019	Spot Bond		8.68500	103.87484		8.68500	103.85071			5,211,000,000.00	600,000	120,600,000.00
MBSA02	On 15/04/2019	Spot Bond		8.57500	103.78952		8.57500	103.76572			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.95291			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.88581			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.24088			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.07105			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.08598			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.16062			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.36191			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.38082			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.99500	103.85131		7.99500	103.82906			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.75500	102.71028		8.75500	102.68637			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.53000	103.15559		9.53000	103.12950			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.38000	102.14328		6.38000	102.12586			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.69074			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.71649			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.55000	103.89795		9.55000	103.87130			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.63000	104.05138		7.63000	104.03021			6,867,000,000.00	900,000	4,990,900,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.19749			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.92000	101.06318		8.92000	101.03908			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.80070			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.40500	108.25104		9.40500	106.81940			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	15.11559		100.00000	15.07897			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.59249			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.62000	101.01465		8.62000	100.99136			80,166,000,000.00	9,300,000	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.73000	101.87553		7.73000	101.85454			0.00	0	1,950,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.56000	104.45781		8.56000	104.43402		302,184,349,600,000.00		35,301,910,000	9,194,370,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	7.08844		100.89771	7.07113			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.18088		100.61875	7.16339			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	101.42908			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.44952			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.45959			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.58264			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.72592			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.45426		100.00000	0.45316			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.45426		100.00000	0.45316			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.96500	97.50361		8.96500	97.48038			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.58000	98.85786		7.58000	98.83787			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.07000	100.77011		9.07000	100.74582			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.16326			0.00	0	200,000,000.00
NBK12A	On 19/03/2021	Spot Bond	8.85500	105.93803		8.85500	105.91309			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.33903			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.30000	106.16658		9.30000	106.14036			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.60058			0.00	0	397,855,000.00
NBK14A	On 26/06/2021	Spot Bond	9.05500		102.01482		9.05500	101.89079			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.40812			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.65309			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.32870			0.00	5,000,000,000	5,000,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.24923			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.66113			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.57035			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.59611			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.33000		107.31385		7.33000	107.29285			41,781,000,000.00	5,700,000	670,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.34488			0.00	0	450,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.58500		115.79049		8.58500	115.76404			14,594,500,000.00	1,700,000	431,700,000.00
NBK4	On 28/10/2024	Spot Bond	10.67500		35.36083		10.67500	35.35101			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.53000		104.13706		7.53000	104.11602			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.50004			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.15559			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.83000		105.56530		7.83000	105.54327			7,047,000,000.00	900,000	450,900,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.66038			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	102.01869			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.55918		0.00		0	0.00	
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.42994		0.00		0	0.00	
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.25492		0.00		0	0.00	
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.16567		0.00		0	0.00	
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	90.94534		0.00		0	0.00	
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.10417		0.00		0	0.00	
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.05859		0.00		0	0.00	
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.06378		0.00		0	0.00	
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.98009		0.00		0	0.00	
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.28815		0.00		0	0.00	
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	87.21678		0.00		0	0.00	
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.73139		0.00		0	0.00	
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.55705		0.00		0	0.00	
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.74993		0.00		0	0.00	
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.70875		0.00		0	0.00	
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.37380		0.00		0	0.00	
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.68349		0.00		0	0.00	
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.66929		0.00		0	0.00	
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.66879		0.00		0	0.00	
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	99.94473		0.00		0	0.00	
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.77826		0.00		0	0.00	
NCLN83	On 20/03/2024	Spot Bond	9.84500	105.75423	9.84500	108.62813		0.00		0	0.00	
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.77318		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN85	On 20/03/2024	Spot Bond		9.88000	104.47662		9.88000	107.42020			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.77826			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.69478			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.69596			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.49324			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.58000	105.89506		8.58000	105.87088			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.07162			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.37212			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		9.96500	103.60464		9.96500	106.25448			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	100.42546			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.34216			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.01000	112.81154		12.01000	112.77579			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	111.86757			0.00	200,000,000	200,000,000.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.36434			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.15000	166.85630		2.15000	166.82190			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.60000	103.57736		8.60000	103.55366			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.83767			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.80315			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.23000	107.12108		9.23000	107.27169			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.29099			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.43397			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	101.21794			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.26365			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.23625			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.43000		107.13074		9.43000	108.54232			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.26370			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.29104			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.27278			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.63000		107.14059		9.63000	107.28606			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.32765			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.30931			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.31844			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.65589			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.54468			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.34583			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.44500		115.53368		8.44500	115.50758			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.80500		122.87849		8.80500	122.84972			0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.04500		172.51285		2.04500	172.47777			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.22000		125.78399		9.22000	125.75302			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.86387			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.94330			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.64052			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.69527			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.19151			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.23370			0.00	100,000,000	100,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.41257			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.77496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.16173	100.00000	18.11773				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	37.78321	100.00000	37.69168				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.86000	104.66816	6.86000	104.64887				4,802,000,000.00	700,000	430,700,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	16.69603	100.00000	16.65558				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	58.56467	100.00000	58.42279				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.48528				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.09244				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.01543				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.94439				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.01082				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.91211				0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000	0.00000	99.93890				0.00	0	200,000,000.00
PPC004	On 30/06/2021	Spot Bond	9.50500	102.30250	9.50500	102.16610				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.99984				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.99981				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.99979				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.99976				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.99961				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.99958				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.93735				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.63000	105.82730	6.63000	105.80825				563,550,000,000.00	85,000,000	85,000,000.00
R009P	On 15/09/2014	Spot Bond	6.23500	99.18672	6.23500	99.16992				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R010P	On 21/12/2025	Spot Bond			7.92000		41.26464		7.92000	41.25588			0.00	0	0.00
R157	On 15/09/2015	Spot Bond			6.64000		112.32180		6.63000	112.31322			728,541,410,880,000.00	09,720,092,000	13,140,046,000.00
R158	On 15/09/2015	Spot Bond			6.63000		112.33313		6.63000	112.31322			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond			6.53000		92.99375		6.53000	92.97751			0.00	0	0.00
R159	On 15/09/2016	Spot Bond			6.63000		118.41095		6.63000	118.38996			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond			6.46000		87.33227		6.46000	87.31718			0.00	0	0.00
R186	On 21/12/2026	Spot Bond			8.13500		119.32583		8.10000	119.60404			5,194,408,027,292,000.00	38,525,879,200	88,858,389,600.00
R187P	On 21/12/2026	Spot Bond			7.84000		38.54687		7.84000	38.53877			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond			7.76000		36.06371		7.76000	36.05621			0.00	0	0.00
R197	On 07/12/2023	Spot Bond			1.64000		285.17541		1.64000	285.12056			501,840,000,000.00	306,000,000	19,030,947,700.00
R201	On 21/12/2014	Spot Bond			5.88000		101.99257		5.86500	101.98249			4,704,000,000,000.00	800,000,000	63,700,000,000.00
R202	On 07/12/2033	Spot Bond			1.83000		228.25548		1.83000	228.21037			16,453,898,379,000.00	8,991,201,300	50,452,281,300.00
R2023	On 28/02/2023	Spot Bond			7.92000		102.12391		7.90000	102.22463			3,580,339,672,800,000.00	52,063,090,000	38,771,090,000.00
R203	On 15/09/2017	Spot Bond			7.07000		106.29753		7.06000	106.30572			2,039,413,614,000,000.00	88,460,200,000	27,188,369,900.00
R2030	On 31/01/2030	Spot Bond			8.53500		95.40368		8.53500	95.38167			206,401,905,000,000.00	24,183,000,000	43,822,300,000.00
R2032	On 31/03/2032	Spot Bond			8.70000		97.68404		8.70000	98.63808			257,520,000,000,000.00	29,600,000,000	39,645,000,000.00
R2037	On 31/01/2037	Spot Bond			8.83500		96.70411		8.83500	96.68102			583,608,720,730,500.00	66,056,448,300	65,426,448,300.00
R204	On 21/12/2018	Spot Bond			7.34500		103.24215		7.33500	103.25939			942,092,794,149,000.00	28,263,144,200	17,752,583,100.00
R2044	On 31/01/2044	Spot Bond			8.91500		97.63316		8.91500	98.21939			98,956,500,000,000.00	11,100,000,000	42,900,000,000.00
R2048	On 28/02/2048	Spot Bond			8.92500		101.71984		8.92500	101.69571			738,425,047,500,000.00	82,736,700,000	60,271,576,900.00
R207	On 15/01/2020	Spot Bond			7.56500		98.88283		7.55000	98.92849			1,953,815,576,000,000.00	58,270,400,000	94,275,300,000.00
R208	On 31/03/2021	Spot Bond			7.72500		97.18889		7.70500	97.26847			2,481,428,317,695,000.00	21,220,494,200	76,795,845,900.00
R209	On 31/03/2036	Spot Bond			8.77500		77.73320		8.74500	77.94909			2,036,692,975,590,000.00	32,101,763,600	59,125,743,100.00
R210	On 31/03/2028	Spot Bond			1.81000		170.99093		1.81000	170.95726			15,926,436,341,000.00	8,799,136,100	24,120,390,700.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 31/01/2017	Spot Bond	0.81000	130.44304	0.81000	130.42086				421,200,000,000.00	520,000,000	83,438,168,100.00
R212	On 31/01/2022	Spot Bond	1.57000	135.33219	1.57000	135.30635				104,731,654,200,000.00	66,708,060,000	21,363,037,700.00
R213	On 28/02/2031	Spot Bond	8.59500	88.89818	8.54500	89.27226				1,904,798,100,388,500.00	21,616,998,300	14,066,674,400.00
R214	On 28/02/2041	Spot Bond	8.85000	78.75835	8.85000	78.73981				2,497,843,470,000,000.00	82,242,200,000	70,739,591,100.00
R226C	On 15/09/2014	Spot Bond	5.83500	99.23850	5.83500	99.22276				0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.69000	95.93627	6.69000	95.91912				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.53000	92.99375	6.53000	92.97751				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.45000	90.16734	6.45000	90.15179				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.46000	87.33227	6.46000	87.31718				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.87000	97.72122	5.87000	97.70587				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.60000	94.34683	6.60000	94.33009				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.47000	91.49351	6.47000	91.47759				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.45000	88.65901	6.45000	88.64363				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.51000	85.76956	6.51000	85.75455				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.03500	81.85307	7.03500	81.83761				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.08500	78.94213	7.08500	78.92712				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.34000	75.51367	7.34000	75.49880				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.32000	72.90223	7.32000	72.88791				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.30000	70.39469	7.30000	70.38090				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.29000	67.95113	7.29000	67.93784				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.51000	64.74644	7.51000	64.73339				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.49000	62.48019	7.49000	62.46763				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.62500	59.68692	7.62500	59.67471				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R340C	On 21/12/2021	Spot Bond		7.59500	57.61795		7.59500	57.60622			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.56500	55.63680		7.56500	55.62551			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.53500	53.73932		7.53500	53.72846			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.49500	51.96611		7.49500	51.95567			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.45500	50.27083		7.45500	50.26078			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.04000	45.83712		8.04000	45.82725			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.00000	44.24221		8.00000	44.23273			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.96000	42.71926		7.96000	42.71015			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.92000	41.26464		7.92000	41.25588			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.88000	39.87492		7.88000	39.86650			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.84000	38.54687		7.84000	38.53877			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.80000	37.27743		7.80000	37.26964			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.76000	36.06371		7.76000	36.05621			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.31322			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.46061			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.33730			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.24192			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	16.99244		100.00000	16.95126			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	8.69474		100.00000	8.67368			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	18.84800		100.00000	18.80233			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.99274			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.94076			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.44348			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	100.00000		0.00000	102.92369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.58452			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.23349			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.20508			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.82553			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	102.09705			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.72137			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.96886			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.41667			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.14272			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.20511			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	101.00277			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	102.13708			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.82874			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.89975			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.91001			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.91001			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.89709			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.00119			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.33891			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	108.31686		12.35000	108.28101			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.14249			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	15.17730		100.00000	15.14053			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP022	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.60645			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.27885			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.15681			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.00777			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.83381			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.69528			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.60047		100.00000	2.59424			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	14.15742		100.00000	14.12312			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	26.08754		100.00000	26.02435			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	11.93980		100.00000	11.85131			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	26.04263		100.00000	25.97954			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	103.12940			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	99.91456			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.00500	107.46177		9.00500	107.43591			7,204,000,000.00	800,000	760,800,000.00
RW23	On 10/12/2023	Spot Bond	9.15000	93.92212		9.15000	103.45957			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.69500	88.05616		9.69500	105.53773			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	98.69486			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.83000	108.15096		7.83000	108.12839			5,559,300,000,000.00	710,000,000	2,650,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.37468			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.11000	103.06199		9.11000	103.03691			0.00	0	1,500,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	100.02709			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.87336			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	99.95756			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.08526			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.08391			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.28000		103.54711		7.28000	103.52699			419,328,000,000.00	57,600,000	1,010,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.83500		101.15506		8.83500	101.13116			0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.09000		110.69756		8.09000	110.67371			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.95000		110.85280		7.95000	110.82932			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.88000		110.93055		7.88000	110.90725			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.46000		102.46524		8.46000	102.44218			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.02500		110.76960		8.02500	110.74591			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.99000		110.80842		7.99000	110.78482			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.78982			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.84502			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.50258			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.11000		105.25884		8.11000	105.23610			0.00	0	500,000,000.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.73350			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.68454			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	104.74242			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.85500		107.71877		8.85500	107.69327			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.75000		104.09537		9.75000	104.06844			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.62148			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.65560			0.00	2,600,000,000	2,600,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.48866			0.00	0	200,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	104.26594			0.00	0	1,000,000,000.00
SBS25	On 24/05/2019	Spot Bond	8.42500		103.30341		8.42500	103.28025			545,097,500,000.00	64,700,000	1,194,700,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS26U	On 28/02/2017	Spot Bond	100.00000		12.31281		100.00000	12.28526			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.44000		108.72007		9.44000	108.69237			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.19665			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.95000		100.08913		8.95000	100.06518			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.80000		97.07305		8.80000	97.05034			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.85137			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.75000		101.48797		9.75000	101.46157			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.40500		97.52266		9.40500	97.49830			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.68000		107.29590		7.68000	107.27392			11,520,000,000.00	1,500,000	321,500,000.00
SBSI11	On 07/12/2023	Spot Bond	2.17000		128.84296		2.17000	273.85944			0.00	0	330,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.45500		102.54822		1.45500	128.38873			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	105.70000			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	100.31004			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		14.93338		100.00000	14.89720			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		162.31895		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.08000		112.75346		2.08000	126.45633			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.06587		6.50000	102.04803			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.87415			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.56026			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.61827			0.00	0	1,000,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.09000	99.84934		9.09000	99.82509			20,579,760,000,000.00	2,264,000,000	404,400,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.86696			0.00	46,800,000	11,700,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.65964			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.67950			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.62313			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	15.94407		100.00000	15.90544			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.92002			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	63.64140		100.00000	63.44271			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81613			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000	87.52998		100.00000	87.32057			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	22.55439		100.00000	22.49975			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	24.64865		100.00000	24.57168			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	23.47638		100.00000	23.36593			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.93000	107.53269		7.93000	107.50959			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.93500	102.49589		8.93500	103.12476			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.41000	102.60001		8.41000	102.57705			0.00	0	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.31159			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.33871			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.61650			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.34804			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.93955			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA01	On 28/06/2016	Spot Bond		8.16000	103.36077		8.16000	103.33819			582,624,000,000.00	71,400,000	71,400,000.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.31128			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.57652			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.21553			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.25500	97.05445		9.25500	97.03047			29,616,000,000.00	3,200,000	1,323,200,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.18849			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.68280			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.06061			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.31300	89.66824		9.31300	89.64594			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.37500	89.38977		9.37500	89.36739			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.11000	101.50789		7.11000	101.48867			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.81000	93.62024		8.81000	93.59831			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.82795			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.24000	103.05991		8.24000	103.03730			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.44000	107.76074		2.44000	108.14847			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.28500	99.78482		8.28500	99.76269			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.65317			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.52000	108.11420		9.52000	108.08673			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.05230			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.71389			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.78470			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.77500	80.29954		9.77500	80.27872			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.14714			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.22074			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN026	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.20547			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond		100.00000	66.66667		100.00000	99.72678			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.77037			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.65603			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.63959			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.59051			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.52395			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.47466			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.29397			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.27870			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.17942			0.00	0	0.00
SY1118	On 25/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1119	On 29/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.98357			0.00	0	0.00
SY1120	On 29/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.98357			0.00	0	0.00
SY1121	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.86860			0.00	0	0.00
SY1122	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.77016			0.00	0	0.00
SY1123	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.77065			0.00	0	0.00
SY1124	On 14/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.72427			0.00	0	0.00
SY1125	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.67814			0.00	0	0.00
SY1126	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.67814			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond		0.00000	100.00000		0.00000	98.56529			0.00	0	0.00
SY1128	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.64925			0.00	0	0.00
SY1129	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.60032			0.00	0	0.00

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	0.00000	100.00000		0.00000	99.58339			0.00	0	0.00
SY1131	On 20/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.61643			0.00	0	0.00
SY1132	On 26/08/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
SY1133	On 29/08/2014	Spot Bond	100.00000	92.17172		100.00000	100.00000			0.00	0	0.00
SY1134	On 29/08/2014	Spot Bond	100.00000	92.17172		100.00000	100.00000			0.00	0	0.00
SY1135	On 28/10/2014	Spot Bond	100.00000	80.04386		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.09000	110.05750		7.09000	110.03655			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.71000	104.97418		8.71000	104.94974			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	81.73724		100.00000	81.55720			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	30.26151		100.00000	30.18819			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.18635			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.87661			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.18515			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.05833			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.15744			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.66502			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.70110			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.47447			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	97.96706			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000	100.00000		0.00000	97.79480			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.88000	101.51169		7.88000	101.49036			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.19692			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.20222			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A3	On 18/07/2017	Spot Bond		7.83000	100.22984		7.83000	100.20893			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.19400			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.20062			0.00	0	20,000,000.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.21053			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.19400			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.20062			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	81.14426		7.16000	100.19134			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.21359			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.21253			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.23784			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.23442			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.33698			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.32533			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.19374			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.20222			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.25575		8.73000	100.13942			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.19294			0.00	0	20,000,000.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.20062			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.80500	94.04208		8.80500	98.13454			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.19134			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.20062			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.21412			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.21121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.21015			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.23732			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.23627			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.22705			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.31886			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.31989			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.31470			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.20386			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.92727		101.06155	5.91277			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.19294			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.37121			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.21676			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.22732			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.33802			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.57886			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.19982			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.20251			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.19982			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.20251			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.20386			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.19821			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.20251			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.21730			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.21730			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.21730			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.23876			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.24412			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.23742			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.34411			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.35074			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.34809			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.13000		105.62421		8.13000	105.60122			9,756,000,000.00	1,200,000	1,261,200,000.00
TL20	On 22/02/2020	Spot Bond	9.60000		87.51924		9.60000	87.46713			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.90000		105.73735		7.90000	105.71508			3,950,000,000.00	500,000	22,841,200,000.00
TN20	On 17/09/2020	Spot Bond	9.05500		110.49030		9.05500	110.46372			921,799,000,000.00	101,800,000	8,101,800,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.68225		100.00000	0.68012			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.22000		112.14201		9.22000	112.11455			0.00	0	5,280,000,000.00
TN25	On 19/08/2025	Spot Bond	9.44000		104.59399		9.44000	104.56735			0.00	0	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond	9.40000		98.06278		9.40000	98.03831			52,640,000,000.00	5,600,000	2,220,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.41758			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	102.33819			0.00	0	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.44220			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.46006			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.49849			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.50246			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.69218			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	102.08566			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.60476			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.38370			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.39222			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.29539			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.31723			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.94648		10.00000	99.91972			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.94781		9.75000	99.92172			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.94850		100.00000	9.92284			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.99284			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.05692			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.09249			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.09960			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.29832			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.73574			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.95510			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.27230			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.07208			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	97.05969			0.00	0	10,000,000,000.00
TSP157	On 07/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.82859			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.32001			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	103.88678		0.00000	99.59374			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	95.63849			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.89858			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP162	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.11080			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		100.00000		0.00000	95.71176			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	95.48007			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.63899			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	95.25120			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	94.55030			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	94.27118			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000		100.00000		0.00000	97.16777			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	93.55783			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	100.00000		50.57297	100.00000	50.47702				0.00	0	15,000,000,000.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.94064	100.00000	13.90686				0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.25534			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.23063			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.04770			0.00	0	0.00
TWC056	On 25/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC057	On 04/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.39452			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.11944			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.10238			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	100.00000		84.58485	100.00000	84.39520			6,650,000,000,000,000.00	66,500,000,000	60,000,000,000.00	
TWC061	On 26/08/2014	Spot Bond	100.00000		95.70569	100.00000	95.46278			1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC062	On 20/10/2014	Spot Bond	100.00000		84.02251	100.00000	100.00000				0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.17888			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	100.00000		84.87604	100.00000	84.68573			30,000,000,000,000.00		300,000,000	300,000,000.00
TWCM10	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.05288			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	100.00000		84.62176	100.00000	84.43203			20,000,000,000,000.00		200,000,000	200,000,000.00
UG21	On 02/03/2021	Spot Bond	9.10500		112.09408	9.10500	112.06696				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.15766			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.48569			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.40000		105.88478	9.40000	105.85836				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.51818			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.48068			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.57139			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.62439			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.62667			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.52992			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.54515			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.02000		111.30696	7.02000	111.28610				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.30000		238.79191	1.30000	238.74809				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.95000		103.12813	6.95000	103.10898				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.56000		105.10741	7.56000	105.08622				0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.89000		105.88541	7.89000	105.86315				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.17500		105.26317	8.17500	105.24025				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP5	On 28/05/2021	Spot Bond	8.24500	105.38028		8.24500	105.35714			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.58000	94.21047		6.58000	94.19389			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.51000	92.45799		6.51000	92.44180			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.88000	98.04153		5.88000	98.02605			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.58000	94.19389		6.58000	94.17732			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.28000	69.08910		7.28000	69.07567			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	42.70873		100.00000	42.62770			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	22.60626		100.00000	22.56338			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>42,680,749,061,495,000.00</b>	<b>4,050,166,700</b>	<b>27 616 745 200.00</b>
<b>Grand Total:</b>										<b>42,680,749,357,055,900.00</b>	<b>4,050,195,459</b>	<b>27 620 373 740.00</b>