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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 15/04/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R		On 22/04/2014	Any day expiry		10.55140	10.55140	10.50950	10.50950		11.36	0.00	0	0.00
\$ / R	10.45	Call	On 22/04/2014	Any day expiry	128.64720	0.12865	104.03730	0.10404	128.647	11.36	0.00	0	1,500.00
\$ / R	10.75	Call	On 22/04/2014	Any day expiry	15.67850	0.01568	12.76170	0.01276	15.678	13.22	0.00	0	1,500.00
\$ / R		On 25/04/2014	Any day expiry		10.55280	10.55280	10.51310	10.51310		11.86	0.00	0	0.00
\$ / R	8.30	Put	On 25/04/2014	Any day expiry	0.00000	0.00000	0.00020	0.00000	0.000	29.74	0.00	0	6,000.00
\$ / R	9.94	Call	On 25/04/2014	Any day expiry	613.33370	0.61333	574.32250	0.57432	613.334	14.60	0.00	0	6,000.00
\$ / R	10.80	Put	On 25/04/2014	Any day expiry	266.53760	0.26654	303.18370	0.30318	266.538	13.69	0.00	0	500.00
\$ / R	12.00	Call	On 25/04/2014	Any day expiry	0.02510	0.00003	0.03400	0.00003	0.025	22.24	0.00	0	500.00
\$ / R		On 29/04/2014	Any day expiry		10.55470	10.55470	10.52020	10.52020		11.73	0.00	0	0.00
\$ / R	10.57	Call	On 29/04/2014	Any day expiry	94.62640	0.09463	82.46920	0.08247	94.626	12.37	0.00	0	10,000.00
\$ / R		On 13/05/2014	Any day expiry		10.58320	10.58320	10.54510	10.54510		12.04	0.00	0	0.00
\$ / R	10.10	Call	On 13/05/2014	Any day expiry	493.88790	0.49389	459.73020	0.45973	493.888	11.57	0.00	0	1,000.00
\$ / R	10.40	Call	On 13/05/2014	Any day expiry	248.71440	0.24871	224.73850	0.22474	248.714	11.92	0.00	0	1,000.00
\$ / R	10.90	Call	On 13/05/2014	Any day expiry	53.78790	0.05379	47.62120	0.04762	53.788	14.02	0.00	0	1,500.00
\$ / R		On 26/05/2014	Any day expiry		10.60730	10.60730	10.56720	10.56720		12.31	0.00	0	10,150.00
\$ / R		On 27/05/2014	Any day expiry		10.60890	10.60890	10.56890	10.56890		12.35	0.00	0	0.00
\$ / R	8.30	Put	On 27/05/2014	Any day expiry	0.03800	0.00004	0.05560	0.00006	0.038	20.66	0.00	0	5,500.00
\$ / R	10.14	Call	On 27/05/2014	Any day expiry	496.99520	0.49700	463.71850	0.46372	496.995	11.96	0.00	0	5,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 28/05/2014	Any day expiry		10.61060	10.61060	10.57060	10.57060		12.40	0.00	0	0.00
\$ / R		On 28/05/2014	Any day expiry	10.80	Put	309.17800	0.30918	337.38610	0.33739	13.67	0.00	0	500.00
\$ / R		On 28/05/2014	Any day expiry	12.20	Call	3.29790	0.00330	3.01930	0.00302	18.32	0.00	0	500.00
\$ / R		On 13/06/2014	Foreign Exchange Future		10.63750	10.63750	10.59740	10.59740		12.77	287,606,087.50	27,037	1,017,232.00
\$ / R		On 13/06/2014	Foreign Exchange Future	8.64	Put	0.45030	0.00045	0.58380	0.00058	18.16	0.00	0	24,582.00
\$ / R		On 13/06/2014	Foreign Exchange Future	8.78	Put	0.60190	0.00060	0.77940	0.00078	17.35	0.00	0	15,489.00
\$ / R		On 13/06/2014	Foreign Exchange Future	8.80	Put	0.62780	0.00063	0.81280	0.00081	17.23	0.00	0	920.00
\$ / R		On 13/06/2014	Foreign Exchange Future	9.75	Put	9.06330	0.00906	11.28790	0.01129	12.62	0.00	0	250.00
\$ / R		On 13/06/2014	Foreign Exchange Future	9.78	Put	10.23540	0.01024	12.70090	0.01270	12.55	0.00	0	920.00
\$ / R		On 13/06/2014	Foreign Exchange Future	9.97	Put	21.45370	0.02145	26.00960	0.02601	12.12	0.00	0	24,582.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.00	Put	23.99490	0.02399	28.98430	0.02898	12.06	0.00	0	15,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.01	Put	25.15800	0.02516	30.32980	0.03033	12.07	0.00	0	50.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.02	Put	26.37460	0.02637	31.73390	0.03173	12.08	0.00	0	6,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.13	Put	42.93780	0.04294	50.61940	0.05062	12.22	0.00	0	15,489.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.15	Put	46.63660	0.04664	54.78910	0.05479	12.25	0.00	0	47,500.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.50	Call	291.08800	0.29109	268.96980	0.26897	12.71	0.00	0	6,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.50	Put	153.58800	0.15359	171.56980	0.17157	12.71	0.00	0	15,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.57	Put	186.47120	0.18647	206.56450	0.20656	12.85	0.00	0	11,250.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.63	Put	219.51110	0.21951	241.37530	0.24138	13.09	0.00	0	11,250.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.65	Put	231.10950	0.23111	253.54460	0.25354	13.17	0.00	0	2,350.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.75	Put	293.22080	0.29322	318.34560	0.31835	13.57	0.00	0	201.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.90	Put	397.88360	0.39788	426.47080	0.42647	14.16	0.00	0	7,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.95	Call	122.91960	0.12292	112.40600	0.11241	14.36	0.00	0	5,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.00	Call	111.60930	0.11161	102.01980	0.10202	14.56	558,046.50	5,000	25,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.00	Put	474.10930	0.47411	504.61980	0.50462	14.56	0.00	0	5,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.01	Call	109.47820	0.10948	100.06480	0.10006	14.60	0.00	0	50.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.01	Put	481.97820	0.48198	512.66480	0.51266	14.60	0.00	0	50.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.02	Call	107.38880	0.10739	98.14850	0.09815	14.64	0.00	0	5,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.10	Call	92.08110	0.09208	84.12630	0.08413	14.95	0.00	0	6,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.12	Call	88.76060	0.08876	81.09550	0.08110	15.04	0.00	0	2,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.13	Call	87.14980	0.08715	79.62570	0.07963	15.09	0.00	0	2,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.18	Call	79.56250	0.07956	72.70630	0.07271	15.31	0.00	0	2,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.20	Call	76.73630	0.07674	70.13050	0.07013	15.40	0.00	0	15,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.50	Call	45.52040	0.04552	41.72590	0.04173	16.75	0.00	0	2,500.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.50	Put	908.02040	0.90802	944.32590	0.94433	16.75	0.00	0	600.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.60	Call	38.61350	0.03861	35.44800	0.03545	17.20	0.00	0	250.00
\$ / R		On 13/06/2014	Foreign Exchange Future	12.00	Call	19.03210	0.01903	17.55600	0.01756	18.59	0.00	0	46,682.00
\$ / R		On 13/06/2014	Foreign Exchange Future	12.00	Put	1,381.53210	1.38153	1,420.15600	1.42016	18.59	0.00	0	1,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	12.05	Call	17.49110	0.01749	16.14700	0.01615	17.491	0.00	0	21,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	12.24	Call	12.80510	0.01281	11.85930	0.01186	12.805	0.00	0	15,489.00
\$ / R		On 18/06/2014	Any day expiry		10.64600	10.64600	10.60580	10.60580		12.82	0.00	0	0.00
\$ / R		On 27/06/2014	Any day expiry		10.66160	10.66160	10.62130	10.62130		12.98	0.00	0	0.00
\$ / R		On 27/06/2014	Any day expiry	8.30	Put	0.39430	0.00039	0.49360	0.00049	19.12	0.00	0	4,700.00
\$ / R		On 27/06/2014	Any day expiry	10.82	Call	196.06500	0.19607	181.40320	0.18140	13.98	0.00	0	4,700.00
\$ / R		On 30/06/2014	Any day expiry		10.66690	10.66690	10.62650	10.62650		12.96	0.00	0	0.00
\$ / R		On 30/06/2014	Any day expiry	10.80	Put	342.88730	0.34289	367.91270	0.36791	13.88	0.00	0	500.00
\$ / R		On 30/06/2014	Any day expiry	12.40	Call	21.83170	0.02183	20.37980	0.02038	20.03	0.00	0	500.00
\$ / R		On 28/07/2014	Any day expiry		10.71670	10.71670	10.67610	10.67610		13.48	0.00	0	0.00

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 28/07/2014	Any day expiry	8.30	Put	1.40890	0.00141	1.65760	0.00166	1.409	18.49	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	276.83770	0.27684	259.90690	0.25991	276.838	14.21	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.71850	10.71850	10.67790	10.67790		13.51	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	368.54290	0.36854	391.77220	0.39177	368.543	14.17	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	576.81760	0.57682	605.11370	0.60511	576.818	15.16	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	63.67060	0.06367	59.76640	0.05977	63.671	18.68	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	39.03780	0.03904	36.79130	0.03679	39.038	20.54	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			10.76290	10.76290	10.72180	10.72180		13.91	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	161.30190	0.16130	174.67330	0.17467	161.302	13.36	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	95.20020	0.09520	89.83710	0.08984	95.200	18.43	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.77210	10.77210	10.73100	10.73100		14.05	14,286,750.00	1,329	1,329.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	388.30460	0.38830	410.37430	0.41037	388.305	14.36	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	55.88640	0.05589	52.98070	0.05298	55.886	20.81	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.77400	10.77400	10.73280	10.73280		14.05	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	3.16530	0.00317	3.60500	0.00361	3.165	18.15	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	305.27190	0.30527	288.78670	0.28879	305.272	14.85	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.80720	10.80720	10.76580	10.76580		14.11	32,961,960.00	3,050	46,472.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	8.88580	0.00889	9.98320	0.00998	8.886	15.98	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	10.25710	0.01026	11.51130	0.01151	10.257	15.74	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	10.63070	0.01063	11.92740	0.01193	10.631	15.68	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	12.70960	0.01271	14.23980	0.01424	12.710	15.38	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	54.17080	0.05417	59.72890	0.05973	54.171	13.32	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	87.37700	0.08738	95.46220	0.09546	87.377	13.17	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	129.59930	0.12960	140.42070	0.14042	129.599	13.15	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	135.66340	0.13566	146.82380	0.14682	135.663	13.19	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	141.90600	0.14191	153.40800	0.15341	141.906	13.23	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	194.48280	0.19448	208.60870	0.20861	194.483	13.51	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	609.46660	0.60947	582.54760	0.58255	609.467	13.55	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	243.91010	0.24391	260.17120	0.26017	243.910	13.74	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	266.42330	0.26642	283.57220	0.28357	266.423	13.83	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	204.88490	0.20488	194.14960	0.19415	204.885	16.53	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	134.17280	0.13417	127.16530	0.12717	134.173	18.03	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	108.26760	0.10827	102.67560	0.10268	108.268	18.85	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	101.88980	0.10189	96.65020	0.09665	101.890	19.09	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	98.89270	0.09889	93.81920	0.09382	98.893	19.21	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	95.31260	0.09531	90.43790	0.09044	95.313	19.36	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	76.71240	0.07671	72.87650	0.07288	76.712	20.30	0.00	0	10,000.00
\$ / R	On 26/09/2014	Any day expiry			10.82760	10.82760	10.78590	10.78590		14.29	7,258,650.00	669	669.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	403.67410	0.40367	424.87940	0.42488	403.674	14.44	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	76.71660	0.07672	73.18380	0.07318	76.717	21.67	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.83310	10.83310	10.79140	10.79140		14.28	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	4.35020	0.00435	4.88390	0.00488	4.350	17.30	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	376.87510	0.37688	358.71770	0.35872	376.875	14.88	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			10.89010	10.89010	10.84820	10.84820		14.54	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	5.62180	0.00562	6.24370	0.00624	5.622	16.76	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	418.23830	0.41824	438.46850	0.43847	418.238	14.54	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	350.92840	0.35093	335.17570	0.33518	350.928	15.75	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	103.23040	0.10323	99.00500	0.09900	103.230	22.31	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 04/11/2014	Any day expiry		10.90200	10.90200	10.86000	10.86000		14.56	0.00	0	0.00
\$ / R	10.16	Put	150.03820	0.15004	160.59430	0.16059	150.038	13.45	0.00	0	3,882.00		
\$ / R	11.91	Call	222.46670	0.22247	212.41850	0.21242	222.467	17.58	0.00	0	3,882.00		
\$ / R		On 25/11/2014	Any day expiry		10.94370	10.94370	10.90140	10.90140		14.75	0.00	0	0.00
\$ / R	10.80	Put	428.75980	0.42876	448.39530	0.44840	428.760	14.64	0.00	0	500.00		
\$ / R	13.61	Call	123.84660	0.12385	119.22460	0.11922	123.847	23.18	0.00	0	500.00		
\$ / R		On 28/11/2014	Any day expiry		10.94960	10.94960	10.90730	10.90730		14.77	0.00	0	0.00
\$ / R	8.30	Put	8.32790	0.00833	9.13780	0.00914	8.328	16.79	0.00	0	5,000.00		
\$ / R	11.25	Call	413.23810	0.41324	396.12920	0.39613	413.238	15.77	0.00	0	5,000.00		
\$ / R		On 12/12/2014	Foreign Exchange Future		10.97740	10.97740	10.93490	10.93490		14.91	18,277,371.00	1,665	34,133.00
\$ / R	9.09	Put	28.78040	0.02878	31.28480	0.03128	28.780	14.67	0.00	0	1,402.00		
\$ / R	9.44	Put	52.17670	0.05218	56.36110	0.05636	52.177	14.17	0.00	0	13,326.00		
\$ / R	9.78	Put	89.16530	0.08917	95.72770	0.09573	89.165	13.69	0.00	0	41,000.00		
\$ / R	9.88	Put	106.21290	0.10621	113.72860	0.11373	106.213	13.67	0.00	0	79,241.00		
\$ / R	10.00	Put	130.69980	0.13070	139.48530	0.13949	130.700	13.69	0.00	0	17,500.00		
\$ / R	10.38	Put	236.79520	0.23680	250.23140	0.25023	236.795	13.80	0.00	0	500.00		
\$ / R	10.50	Put	286.81820	0.28682	301.95260	0.30195	286.818	14.05	0.00	0	10,000.00		
\$ / R	10.55	Put	309.23420	0.30923	325.07360	0.32507	309.234	14.16	0.00	0	900.00		
\$ / R	10.70	Put	381.87050	0.38187	399.79680	0.39980	381.871	14.48	0.00	0	1,902.00		
\$ / R	10.82	Put	445.59710	0.44560	465.14610	0.46515	445.597	14.74	0.00	0	41,000.00		
\$ / R	10.93	Put	508.50290	0.50850	529.48850	0.52949	508.503	14.99	0.00	0	79,241.00		
\$ / R	11.00	Put	551.06150	0.55106	572.93020	0.57293	551.062	15.16	0.00	0	42,500.00		
\$ / R	11.10	Put	614.39020	0.61439	637.47500	0.63748	614.390	15.41	0.00	0	4,955.00		
\$ / R	11.11	Put	620.88050	0.62088	644.08380	0.64408	620.881	15.43	0.00	0	7,471.00		
\$ / R	11.20	Put	680.52240	0.68052	704.76620	0.70477	680.522	15.65	0.00	0	250.00		
\$ / R	11.50	Call	371.53130	0.37153	356.39200	0.35639	371.531	16.40	0.00	0	10,000.00		
\$ / R	12.01	Call	267.24960	0.26725	256.21160	0.25621	267.250	17.71	0.00	0	500.00		
\$ / R	12.29	Call	225.13120	0.22513	215.81950	0.21582	225.131	18.39	0.00	0	1,402.00		
\$ / R	13.00	Call	152.31690	0.15232	146.11430	0.14611	152.317	20.13	0.00	0	47,455.00		
\$ / R	13.06	Call	147.80610	0.14781	141.80110	0.14180	147.806	20.28	0.00	0	7,471.00		
\$ / R	13.24	Call	141.81660	0.14182	136.21270	0.13621	141.817	21.02	0.00	0	41,000.00		
\$ / R	13.26	Call	141.41400	0.14141	135.84680	0.13585	141.414	21.12	0.00	0	79,241.00		
\$ / R	14.84	Call	81.42550	0.08143	78.56360	0.07856	81.426	25.21	0.00	0	900.00		
\$ / R		On 15/12/2014	Any day expiry		10.98330	10.98330	10.94080	10.94080		14.90	0.00	0	0.00
\$ / R	10.80	Put	434.98660	0.43499	454.19200	0.45419	434.987	14.69	0.00	0	500.00		
\$ / R	13.80	Call	136.67240	0.13667	131.82920	0.13183	136.672	23.56	0.00	0	500.00		
\$ / R		On 28/01/2015	Any day expiry		11.07160	11.07160	11.02890	11.02890		15.12	0.00	0	0.00
\$ / R	10.80	Put	447.50110	0.44750	465.78040	0.46578	447.501	14.80	0.00	0	300.00		
\$ / R	14.27	Call	172.43070	0.17243	167.09300	0.16709	172.431	24.88	0.00	0	300.00		
\$ / R		On 25/02/2015	Any day expiry		11.13070	11.13070	11.08740	11.08740		15.39	0.00	0	0.00
\$ / R	10.80	Put	452.74600	0.45275	470.66690	0.47067	452.746	14.85	0.00	0	300.00		
\$ / R	14.50	Call	181.41370	0.18141	175.90140	0.17590	181.414	24.75	0.00	0	300.00		
\$ / R		On 16/03/2015	Foreign Exchange Future		11.17080	11.17080	11.12710	11.12710		15.40	0.00	0	350.00
\$ / R	8.00	Put	11.77910	0.01178	12.66240	0.01266	11.779	17.09	11.78	1	0.00		
\$ / R	9.00	Put	43.57810	0.04358	46.52910	0.04653	43.578	15.14	43.58	1	0.00		
\$ / R	9.50	Put	85.92240	0.08592	91.21620	0.09122	85.922	14.50	85.92	1	0.00		
\$ / R	10.10	Put	186.54140	0.18654	196.41050	0.19641	186.541	14.01	0.00	0	46,165.00		
\$ / R	10.50	Put	313.29010	0.31329	327.45160	0.32745	313.290	14.24	313.29	1	0.00		

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 16/03/2015	Foreign Exchange Future	10.90	Put	509.40160	0.50940	528.23720	0.52824	509.402	15.08	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.50	Put	884.47000	0.88447	909.42750	0.90943	884.470	16.35	884.47	1	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	1,255.96720	1.25597	1,284.93590	1.28494	1,255.967	17.45	1,255.97	1	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	2,096.51440	2.09651	2,130.92260	2.13092	2,096.514	19.59	2,096.51	1	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	219.25100	0.21925	212.63460	0.21263	219.251	23.94	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.19400	11.19400	11.15010	11.15010		15.52	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	457.28340	0.45728	474.84450	0.47484	457.283	14.88	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	182.22150	0.18222	176.77490	0.17677	182.222	24.71	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.26490	11.26490	11.22100	11.22100		15.70	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	462.23340	0.46223	479.19210	0.47919	462.233	14.96	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	182.58790	0.18259	177.24270	0.17724	182.588	24.36	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.33490	11.33490	11.29120	11.29120		15.99	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	465.90670	0.46591	482.25200	0.48225	465.907	15.06	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	186.70930	0.18671	181.45040	0.18145	186.709	24.40	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.38070	11.38070	11.33720	11.33720		16.13	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.40730	11.40730	11.36380	11.36380		16.17	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	469.26550	0.46927	485.02860	0.48503	469.266	15.15	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	178.94750	0.17895	174.00490	0.17400	178.948	24.18	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.48690	11.48690	11.44370	11.44370		16.40	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	472.95930	0.47296	488.10820	0.48811	472.959	15.25	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	184.80630	0.18481	179.86840	0.17987	184.806	23.96	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.55690	11.55690	11.51390	11.51390		16.52	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	475.73130	0.47573	490.39870	0.49040	475.731	15.32	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	185.18680	0.18519	180.38150	0.18038	185.187	23.93	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.63410	11.63410	11.59130	11.59130		16.67	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	477.24200	0.47724	491.41180	0.49141	477.242	15.38	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	189.99340	0.18999	185.21210	0.18521	189.993	23.82	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.70650	11.70650	11.66400	11.66400		16.80	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	478.44080	0.47844	492.13890	0.49214	478.441	15.42	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	204.91540	0.20492	199.96590	0.19997	204.915	23.82	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.77410	11.77410	11.73170	11.73170		16.88	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	478.60770	0.47861	491.93890	0.49194	478.608	15.44	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	189.55020	0.18955	184.99730	0.18500	189.550	23.62	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			11.83680	11.83680	11.79470	11.79470		17.02	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	477.69340	0.47769	490.63350	0.49063	477.693	15.44	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	185.78790	0.18579	181.44530	0.18145	185.788	23.70	0.00	0	300.00
\$ / R MAXI	On 15/04/2014	Any day expiry			10.52170	10.52170	10.50360	10.50360		11.29	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry			10.56690	10.56690	10.53090	10.53090		11.89	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.63750	10.63750	10.59740	10.59740		12.77	1,840,287.50	173	1,359.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	42,026.13450	0.42026	44,945.72230	0.44946	42,026.135	14.28	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.80720	10.80720	10.76580	10.76580		14.11	108,072.00	10	104.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.97740	10.97740	10.93490	10.93490		14.91	0.00	0	31.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.79420	17.79420	17.72030	17.72030		12.46	71,764,008.60	4,033	37,926.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	2.24900	0.00225	2.90290	0.00290	2.249	17.01	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	24.96040	0.02496	31.07920	0.03108	24.960	12.49	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	31.90280	0.03190	39.55610	0.03956	31.903	11.99	0.00	0	18,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	16.79	Put	42.43630	0.04244	52.16640	0.05217	42.436	11.70	0.00	0	6,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	54.79810	0.05480	66.57060	0.06657	54.798	11.78	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	121.09420	0.12109	141.76570	0.14177	121.094	12.06	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.55	Call	486.08440	0.48608	444.42620	0.44443	486.084	12.37	0.00	0	1,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	424.49380	0.42449	468.27080	0.46827	424.494	12.90	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	813.05180	0.81305	870.70930	0.87071	813.052	13.87	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	27.17640	0.02718	23.95820	0.02396	27.176	14.83	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	20.85400	0.02085	18.46970	0.01847	20.854	15.53	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.06440	18.06440	17.98840	17.98840		13.81	0.00	0	6,996.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.33510	18.33510	18.25690	18.25690		14.37	0.00	0	7,010.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	970.01410	0.97001	1,011.91980	1.01192	970.014	14.83	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.46670	18.46670	18.38880	18.38880		14.62	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	817.43190	0.81743	853.30150	0.85330	817.432	14.53	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	981.43600	0.98144	1,020.97520	1.02098	981.436	14.87	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,062.37090	1.06237	1,103.53940	1.10354	1,062.371	15.03	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	353.02940	0.35303	337.21360	0.33721	353.029	17.86	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	276.71000	0.27671	264.17070	0.26417	276.710	18.51	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	274.72830	0.27473	262.27570	0.26228	274.728	18.53	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.63870	18.63870	18.55840	18.55840		14.92	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10470	0.10470	0.10409	0.10409		14.76	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10643	0.10643	0.10580	0.10580		15.84	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.11017	0.11017	0.10952	0.10952		17.00	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.70830	14.70830	14.63740	14.63740		11.86	46,036,979.00	3,130	80,730.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	23.96250	0.02396	31.00490	0.03100	23.963	11.35	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	27.14190	0.02714	34.98590	0.03499	27.142	11.20	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	72.24590	0.07225	88.55140	0.08855	72.246	11.33	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	143.93500	0.14393	169.83820	0.16984	143.935	11.59	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	420.74280	0.42074	377.79700	0.37780	420.743	11.65	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	369.36140	0.36936	413.25360	0.41325	369.361	12.36	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	21.04040	0.02104	18.28550	0.01829	21.040	16.03	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	19.20820	0.01921	16.68760	0.01669	19.208	16.10	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.94110	14.94110	14.86820	14.86820		13.28	10,159,948.00	680	11,923.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	220.42030	0.22042	243.00890	0.24301	220.420	12.54	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	231.13750	0.23114	254.43440	0.25443	231.138	12.58	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	174.27770	0.17428	160.93210	0.16093	174.278	16.03	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.17670	15.17670	15.10180	15.10180		14.04	0.00	0	5,970.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.44580	15.44580	15.36850	15.36850		14.57	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 08/05/2014	Index Future			481.14100	481.14100	485.13500	485.13500			0.00	0	0.00
AL12	On 07/08/2014	Index Future			488.10900	488.10900	492.16700	492.16700			0.00	0	0.00
AL12	On 06/11/2014	Index Future			495.55500	495.55500	499.67300	499.67300			0.00	0	0.00
AL37	On 08/05/2014	Index Future			412.64600	412.64600	413.74200	413.74200			0.00	0	0.00
AL37	On 07/08/2014	Index Future			418.62100	418.62100	419.73800	419.73800			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL7T	On 08/05/2014	Index Future			485.53400		485.53400		487.78800	487.78800			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			492.56500		492.56500		494.85800	494.85800			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			441.06200		441.06200		443.33800	443.33800			0.00	0	704.00
ALBI	On 07/08/2014	Index Future			447.45000		447.45000		449.76300	449.76300			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			454.27600		454.27600		456.62300	456.62300			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.91140		9.91140		9.93780	9.93780		11.49	24,808,234.20	2,503	8,396.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	13.19050		0.01319		12.11490	0.01211	13.190	12.21	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	302.34990		0.30235		322.16510	0.32217	302.350	11.25	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	18.90390		0.01890		21.84470	0.02184	18.904	13.31	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.00460		10.00460		10.03030	10.03030		12.31	0.00	0	10,218.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.09920		10.09920		10.12520	10.12520		12.70	0.00	0	300.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	156.40930		0.15641		150.86950	0.15087	156.409	12.63	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	439.72840		0.43973		454.73810	0.45474	439.728	12.70	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	203.18130		0.20318		212.00570	0.21201	203.181	13.53	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.20760		10.20760		10.23380	10.23380		12.89	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.67620		9.67620		9.65600	9.65600		12.02	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.80810		9.80810		9.78700	9.78700		13.15	0.00	0	100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			77.08500		77.08500		-59.47210	-59.47210			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			712.24250		712.24250		689.64700	689.64700			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			784.22250		784.22250		760.30950	760.30950			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			183.73470		183.73470		128.21680	128.21680			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			673.00920		673.00920		650.73110	650.73110			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			95.55650		95.55650		95.15350	95.15350			0.00	0	5,000.00
CF CANDO CAFO	On 30/04/2014	Can-Do Future			53.94030		53.94030		47.05970	47.05970			0.00	0	7,000.00
CF CANDO CAFP	On 16/04/2014	Can-Do Future			29.51410		29.51410		34.15760	34.15760			0.00	0	5.00
CF CANDO CAFR	On 30/04/2014	Can-Do Future			44.56780		44.56780		83.00000	83.00000			127,200.00	3,000	3,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.10380		12.10380		12.06170	12.06170		12.58	0.00	0	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.30740		12.30740		12.26400	12.26400		13.94	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.74820		12.74820		12.70260	12.70260		15.33	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.70540		1.70540		1.70010	1.70010		12.89	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.72830		1.72830		1.72270	1.72270		13.84	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 08/05/2014	Bond Future	119.96993		119.96993		120.89628	120.89628			0.00	0	0.00
EL28	On 07/08/2014	Bond Future	121.72108		121.72108		122.66467	122.66467			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.76015		81.69294		9.67030	82.35342			0.00	0	6,292.00
ES33	On 07/08/2014	Bond Future	9.86608		82.76683		9.77295	83.43951			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	9.96916		80.24615		9.87289	80.92972			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	440.01600		440.01600		442.13200	442.13200			0.00	0	317.00
GOVI	On 07/08/2014	GOVI	446.38800		446.38800		448.54100	448.54100			0.00	0	220.00
GOVI	On 06/11/2014	GOVI	453.19800		453.19800		455.38100	455.38100			0.00	0	0.00
I2025	On 08/05/2014	Bond Future	114.66863		114.66863		114.60441	114.60441			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	115.21560		115.21560		115.15386	115.15386			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 08/05/2014	Bond Future	116.31496		116.31496		116.67386	116.67386			0.00	0	334.00
I2038	On 07/08/2014	Bond Future	116.74500		116.74500		117.11270	117.11270			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 08/05/2014	Bond Future	114.45361		114.45361		114.38267	114.38267			0.00	0	5,218.00
I2046	On 07/08/2014	Bond Future	116.12422		116.12422		116.05584	116.05584			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	116.56739		116.56739		116.49850	116.49850			0.00	0	0.00
I2050	On 08/05/2014	Bond Future	124.07493		124.07493		123.99803	123.99803			0.00	0	1,300.00
I2050	On 07/08/2014	Bond Future	124.47827		124.47827		124.40407	124.40407			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 08/05/2014	Index Future	209.20000		209.20000		209.45300	209.45300			0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future	212.25600		212.25600		212.51400	212.51400			0.00	0	90.00
IGOV	On 06/11/2014	Index Future	215.52000		215.52000		215.78100	215.78100			0.00	0	0.00
ILBI	On 08/05/2014	Index Future	567.54500		567.54500		567.62500	567.62500			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	575.71100		575.71100		575.79400	575.79400			0.00	0	210.00
IR CANDO ICAA	On 08/05/2014	Can-Do Interest Rate	140.09971		140.09971		140.03132	140.03132			0.00	0	635.00
J201	On 22/12/2014	Interest Rate Swap	8.65500	0.05139			8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future	5.75000		94.25000		5.75000	94.25000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	5.83000	94.17000		5.83000	94.17000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	6.01000	93.99000		6.01000	93.99000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	6.07000	93.93000		6.07000	93.93000			0.00	0	800.00
JIBAR FUTURE	On 20/08/2014		Jibar Tradeable Future	6.27000	93.73000		6.27000	93.73000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.34000	93.66000		6.34000	93.66000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.75000	93.25000		6.75000	93.25000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	7.00000	93.00000		7.00000	93.00000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.26000	92.74000		7.26000	92.74000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.47000	92.53000		7.47000	92.53000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.66000	92.34000		7.66000	92.34000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.84000	92.16000		7.84000	92.16000			0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	9.17660	9.17660		9.16530	9.16530		8.80	0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.24880	9.24880		9.23400	9.23400		10.68	0.00	0	0.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.38270	1.38270		1.38120	1.38120			0.00	0	680.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.38250	1.38250		1.38110	1.38110			0.00	0	125.00
R / ¥EN	On 13/06/2014		Foreign Exchange Future	9.63660	9.63660	0.10374	9.69470	9.69470		15.09	0.00	0	0.00
R157	On 08/05/2014		Bond Future	6.87400	110.48370		6.81829	110.55819		1.59	0.00	0	19,628.00
R157	On 07/08/2014		Bond Future	7.11564	112.08273		7.04305	112.16162		1.38	0.00	0	12,800.00
R157	On 06/11/2014		Bond Future	7.41869	106.97897		7.32206	107.05993		1.23	0.00	0	0.00
R157	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 08/05/2014		Bond Future	8.48268	119.54417		8.39715	120.27140		10.77	0.00	0	55,856.00
R186	On 08/05/2014	7.50	Call	3.35000	0.00335		8.41000	0.00841	3.350	10.40	0.00	0	1,933.00
R186	On 08/05/2014	8.25	Call	530.25000	0.53025		783.21000	0.78321	530.250	10.68	0.00	0	10,000.00
R186	On 08/05/2014	8.40	Call	967.72000	0.96772		1,332.70000	1.33270	967.720	10.73	0.00	0	1,000.00
R186	On 08/05/2014	8.50	Call	1,363.09000	1.36309		1,802.84000	1.80284	1,363.090	10.77	0.00	0	900.00
R186	On 08/05/2014	8.50	Put	1,216.60000	1.21660		929.12000	0.92912	1,216.600	10.77	0.00	0	1,933.00
R186	On 08/05/2014	8.75	Call	2,704.91000	2.70491		3,299.03000	3.29903	2,704.910	10.91	0.00	0	6,000.00
R186	On 08/05/2014	8.80	Put	380.43000	0.38043		270.08000	0.27008	380.430	10.94	0.00	0	900.00
R186	On 08/05/2014	9.00	Put	145.16000	0.14516		98.59000	0.09859	145.160	11.05	0.00	0	400.00
R186	On 08/05/2014	9.10	Put	84.80000	0.08480		56.47000	0.05647	84.800	11.11	0.00	0	1,500.00
R186	On 08/05/2014	9.25	Put	35.31000	0.03531		22.90000	0.02290	35.310	11.20	0.00	0	10,000.00
R186	On 08/05/2014	9.75	Put	0.90000	0.00090		0.55000	0.00055	0.900	11.34	0.00	0	6,000.00
R186	On 07/08/2014		Bond Future	8.57301	115.98118		8.48391	116.72245		11.71	0.00	0	10.00
R186	On 07/08/2014	8.92	Put	1,838.64000	1.83864		1,608.98000	1.60898	1,838.640	11.92	0.00	0	840.00
R186	On 06/11/2014		Bond Future	8.65610	117.75087		8.56358	118.50441		11.68	0.00	0	0.00
R186	On 06/11/2014	9.17	Put	2,440.59000	2.44059		2,209.17000	2.20917	2,440.590	12.03	0.00	0	2,010.00
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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186/R207		On 21/12/2026	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208		On 21/12/2026	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197		On 08/05/2014	Bond Future	283.31870	283.31870	283.16070	283.16070				0.00	0	1,912.00
R197		On 07/08/2014	Bond Future	281.63442	281.63442	281.48256	281.48256				0.00	0	0.00
R197		On 07/12/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R201		On 08/05/2014	Bond Future	6.45363	104.77185	6.39406	104.80731			1.00	0.00	0	0.00
R201		On 07/08/2014	Bond Future	6.83120	101.87723	6.72160	101.91636			1.00	0.00	0	0.00
R201		On 22/12/2014	Price Contribution	100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R201/R206		On 22/12/2014	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202		On 08/05/2014	Bond Future	224.40841	224.40841	224.27622	224.27622			10.29	0.00	0	44,640.00
R202		On 07/08/2014	Bond Future	224.59290	224.59290	224.46531	224.46531			10.28	0.00	0	0.00
R202		On 07/12/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R2023		On 08/05/2014	Bond Future	8.30372	98.13040	8.23858	98.52381			9.44	0.00	0	12,906.00
R2023		On 07/08/2014	Bond Future	8.40124	99.43941	8.33285	99.84194			9.78	0.00	0	0.00
R2023		On 06/11/2014	Bond Future	8.49505	97.03649	8.42359	97.44596			10.10	0.00	0	0.00
R2023		On 28/02/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R203		On 08/05/2014	Bond Future	7.60746	103.16998	7.55498	103.32422			4.44	0.00	0	16,949.00
R203	6.84	On 08/05/2014	Bond Future	Call 8.63000	0.00863	14.13000	0.01413		8.630	4.28	0.00	0	29.00
R203	7.40	On 08/05/2014	Bond Future	Call 212.17000	0.21217	270.78000	0.27078		212.170	4.38	0.00	0	16.00
R203		On 07/08/2014	Bond Future	7.76453	104.66312	7.70605	104.82272			4.09	10,466,312.00	100	200.00
R203	6.84	On 07/08/2014	Bond Future	Call 163.58000	0.16358	189.60000	0.18960		163.580	3.96	0.00	0	46.00
R203		On 06/11/2014	Bond Future	7.92459	102.09571	7.85993	102.25857			4.02	0.00	0	0.00
R203	6.84	On 06/11/2014	Bond Future	Call 287.91000	0.28791	320.64000	0.32064		287.910	3.87	0.00	0	45.00
R203	6.98	On 06/11/2014	Bond Future	Call 356.88000	0.35688	395.36000	0.39536		356.880	3.87	0.00	0	14.00
R203		On 05/02/2015	Bond Future	8.09796	103.70974	8.02568	103.87633			3.89	0.00	0	0.00
R203	7.69	On 05/02/2015	Bond Future	Call 1,014.99000	1.01499	1,086.05000	1.08605		1,014.990	3.84	0.00	0	55.00
R203		On 15/09/2017	Price Contribution	100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R203/R157		On 15/09/2017	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2030		On 08/05/2014	Bond Future	8.99299	93.96112	8.89755	94.71275				44,161,726.40	470	4,431.00
R2030		On 07/08/2014	Bond Future	9.08777	91.31336	8.98877	92.07879				0.00	0	0.00
R2030		On 06/11/2014	Bond Future	9.17138	92.70718	9.06911	93.48498				0.00	0	0.00
R2037		On 08/05/2014	Bond Future	9.16143	96.09530	9.06566	96.96474				0.00	0	5,914.00
R2037		On 07/08/2014	Bond Future	9.24982	93.22801	9.15071	94.11291				0.00	0	3,280.00
R2037		On 06/11/2014	Bond Future	9.32781	94.53387	9.22563	95.43319				0.00	0	0.00
R204		On 08/05/2014	Bond Future	7.85399	103.68527	7.80097	103.88799			5.68	0.00	0	30,515.00
R204		On 07/08/2014	Bond Future	7.99107	101.15305	7.93353	101.36176			5.70	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 07/08/2014	Bond Future	7.78	Put	1,700.97000		1.70097		1,586.34000	1.58634	1,700.970	5.66	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.12100		102.69634		8.05903	102.90908		5.44	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,908.05000		1.90805		1,800.53000	1.80053	1,908.050	5.44	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 08/05/2014	Bond Future			9.24939		96.59075		9.15317	97.54519			0.00	0	13,515.00
R2048	On 07/08/2014	Bond Future			9.33004		97.86733		9.23057	98.83863			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.40729		94.93582		9.30473	95.92259			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.07656		98.64327		8.01299	98.92223		6.81	0.00	0	20,286.00
R207	On 07/08/2014	Bond Future			8.20457		96.42988		8.13661	96.71582		7.18	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.31973		97.90133		8.24757	98.19244		7.03	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.18672		93.33413		8.12218	93.65383		8.16	0.00	0	11,694.00
R208	On 07/08/2014	Bond Future			8.29715		94.68490		8.22887	95.01209		8.32	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,800.44000		1.80044		1,649.98000	1.64998	1,800.440	8.33	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.40191		92.73064		8.33005	93.06351		8.38	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,098.28000		2.09828		1,955.67000	1.95567	2,098.280	8.38	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.08405		73.98918		8.99284	74.67141		16.46	36,994,590.00	500	22,078.00
R209	On 08/05/2014	Bond Future	8.50	Call	97.59000		0.09759		172.57000	0.17257	97.590	16.18	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	936.11000		0.93611		1,283.94000	1.28394	936.110	16.46	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	266.35000		0.26635		187.61000	0.18761	266.350	16.82	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	148.23000		0.14823		101.77000	0.10177	148.230	16.91	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	82.38000		0.08238		55.34000	0.05534	82.380	17.00	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	48.84000		0.04884		32.27000	0.03227	48.840	17.07	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.16301		75.06002		9.06885	75.75444		17.17	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.23728		73.05815		9.14032	73.76375		17.83	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 08/05/2014	Bond Future	166.59118		166.59118		167.87629	167.87629			0.00	0	719.00
R210	On 07/08/2014	Bond Future	169.02288		169.02288		170.33177	170.33177			0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 08/05/2014	Bond Future	127.64589		127.64589		127.58529	127.58529			0.00	0	390.00
R211	On 07/08/2014	Bond Future	127.94484		127.94484		127.88715	127.88715			0.00	0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 08/05/2014	Bond Future	133.19007		133.19007		133.06992	133.06992			0.00	0	21,797.00
R212	On 07/08/2014	Bond Future	133.41721		133.41721		133.29933	133.29933			0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 08/05/2014	Bond Future	8.96543		84.49069		8.86945	85.21731		14.18	0.00	0	27,968.00
R213	On 07/08/2014	Bond Future	9.05003		85.71347		8.95073	86.45320		14.90	0.00	0	0.00
R213	On 06/11/2014	Bond Future	9.13109		83.47936		9.02863	84.23101		15.63	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.16873		74.81674		9.07240	75.56567		16.86	0.00	0	5,055.00
R214	On 07/08/2014	Bond Future	9.24643		75.80632		9.14698	76.56853		17.74	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.32070		73.67587		9.21830	74.45023		18.69	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future	21,005.77000		21,005.77000		20,915.71000	20,915.71000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	4.89740		4.89740		4.92380	4.92380		11.21	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.85720		4.85720		4.88280	4.88280		11.62	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>607,420,914.22</b>	<b>53,356</b>	<b>3 438 626.00</b>
<b><u>i-Bonds</u></b>													
AA02	On 28/03/2016	Spot Bond	0.00000		100.42390		0.00000	100.33862			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.37000		106.75228		7.30500	106.71243			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.56354		0.00000	100.46643			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA05	On 22/03/2019	Spot Bond	9.01000	101.78123		8.95000	101.89597			90,100,000,000,000.00	10,000,000,000	3,500,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.13720		100.00000	0.27638			0.00	5,400,000,000	40,000,000,000.00
AA07	On 15/04/2021	Spot Bond	9.63000	99.47761		9.49000	100.05068			182,970,000,000,000.00	19,000,000,000	65,000,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000	101.16012		0.00000	101.05522			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	101.26764		0.00000	101.16169			0.00	300,000,000	800,000,000.00
AB013	On 21/11/2018	Spot Bond	9.87500	97.75887		9.81500	97.83877			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.67000	100.94183		7.60500	100.89698			0.00	0	200,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	101.66415		0.00000	101.55832			0.00	1,050,000,000	1,050,000,000.00
AB09	On 03/05/2017	Spot Bond	9.17000	107.70096		9.11000	107.72699			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.57000	133.75504		1.57000	133.57912			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.23000	268.61300		2.23000	268.23532			0.00	0	300,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	101.13650		0.00000	101.03462			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.13692		0.00000	101.04476			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.70728		0.00000	100.60926			0.00	300,000,000	600,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.73658		0.00000	100.63446			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.75597		0.00000	100.65112			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.31697		0.00000	101.77405			0.00	600,000,000	300,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.23228		0.00000	100.14185			0.00	0	997,300,000.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.23846		0.00000	100.14566			0.00	3,500,000,000	7,000,000,000.00
ABL10A	On 15/03/2015	Spot Bond	8.13000	104.02764		8.06500	103.97244			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	101.42177		0.00000	101.30867			0.00	3,300,000,000	1,100,000,000.00
ABL11A	On 29/09/2014	Spot Bond	8.12500	101.14749		8.05500	101.06975			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.86665		0.00000	100.76573			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	101.29397		0.00000	101.18815			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL13	On 11/10/2016	Spot Bond	0.00000		100.24776	0.00000	100.13538				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.13514	0.00000	100.02829				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.29403	0.00000	100.17977				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.58909	0.00000	100.48366				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		100.67107	0.00000	100.55534				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000		101.18619	0.00000	101.07398				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000		100.74087	0.00000	100.60816				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	6.02000		134.62378	6.02000	134.36493				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.93000		126.03545	2.93000	125.84684				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.32000		113.54432	4.32000	113.35302				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.17000		99.64544	5.17000	99.46549				0.00	0	500,000,000.00
ABLI06	On 19/07/2020	Spot Bond	5.88000		103.89384	5.88500	103.66981				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.57000		111.70985	11.51000	111.65800				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.26104	0.00000	100.05148				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.58027	0.00000	100.44766				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.61088	0.00000	100.47148				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.63993	0.00000	100.49392				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.82000		109.45368	4.82000	109.26159				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		59.90875	100.00000	59.18659				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.97000		166.09625	1.97000	165.86876				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		157.67904	2.76000	157.44602				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.00000		170.62508	2.00000	170.39049				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		177.45288	1.82000	177.21350				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN33	On 29/01/2018	Spot Bond		8.56625	73.33944		8.50625	73.41040			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.56625	73.33944		8.50625	73.41040			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	90.45000		0.00000	90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.59647		0.00000	100.49366			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	91.45000		0.00000	91.45000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	90.26000		0.00000	90.26000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	90.65000		0.00000	90.65000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	87.14000		0.00000	87.14000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	86.50000		0.00000	86.50000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.27744		0.00000	100.18342			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.15261		0.00000	100.01026			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	86.13000		0.00000	86.13000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		7.66500	103.60493		7.59500	103.54385			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	86.41000		0.00000	86.41000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	89.45000		0.00000	89.45000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	86.55000		0.00000	86.55000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.48270		0.00000	100.38831			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.66000	108.97206		7.59500	108.95091			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.11646		0.00000	100.01930			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	83.71000		0.00000	83.71000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	83.43000		0.00000	83.43000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.53000	104.43737		2.53000	104.28608			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.50000	152.27339		2.43000	153.29960			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN63	On 07/12/2033	Spot Bond	2.42000	204.85870		2.42000	204.56538			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	82.64000		0.00000	82.64000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.89000	88.66234		9.82000	88.92071			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	92.43000		0.00000	92.43000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.70000		0.00000	100.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	102.52740		0.00000	102.46476			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	88.64000		0.00000	88.64000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	98.41000		0.00000	97.85000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	110.88000		0.00000	110.68000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.92000	107.62235		9.83000	108.14287			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	108.84000		0.00000	108.64000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.86500	108.02690		9.77500	108.55135			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.33500	87.40767		9.26500	87.62258			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.62000		0.00000	100.62000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	99.54000		0.00000	99.54000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.96000	107.32954		9.87000	107.84721			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	86.80000		0.00000	86.80000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN91	On 11/12/2018	Spot Bond	0.00000	100.87171		0.00000	100.76828			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	99.83042		0.00000	101.59102			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.77000	104.55219		8.81000	104.29726		21,925,000,000,000.00	2,500,000,000	1,310,000,000.00	
ABS11	On 09/04/2021	Spot Bond	9.34000	100.78122		9.27000	101.01057		9,340,000,000,000.00	1,000,000,000	500,000,000.00	
ABS5	On 01/05/2015	Spot Bond	7.32000	100.74847		7.25500	104.85138			0.00	0	8,510,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.38000	97.78802		9.31000	97.97534			0.00	0	10,000,000.00
ABS7	On 11/09/2026	Spot Bond	10.16000	91.52184		10.07000	91.98582		20,320,000,000,000.00	2,000,000,000	1,000,000,000.00	
ABS9	On 17/03/2016	Spot Bond	8.02000	103.24072		7.95500	103.24576			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	2.27000	130.21477		2.27000	130.03098			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.04000	272.56072		2.04000	272.18450			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.51000	125.41605		1.51000	125.25185			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.03000	128.20948		2.03500	127.98784			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	42.10588		100.00000	41.59280			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.82000	103.46880		11.75500	103.39113			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	101.61287		0.00000	101.48005			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	3.81163		100.00000	3.76569			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	101.65433		0.00000	101.51807			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	102.24236		0.00000	102.05707			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	22.71910		100.00000	22.44524			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	101.57139		0.00000	101.44202			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	62.51504		11.00000	62.42573			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	14.54022		100.00000	14.36495		40,000,000,000,000.00	400,000,000	200,000,000.00	
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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.74769		0.00000	100.63439			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.82157		0.00000	100.69698			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.71472		0.00000	100.60646			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.73700		0.00000	100.62534			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.74680		0.00000	100.63364			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	101.81681		0.00000	101.70238			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	101.81681		0.00000	101.70238			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	101.82754		0.00000	101.71245			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.69691		0.00000	100.59138			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	101.82754		0.00000	101.71245			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	101.80607		0.00000	101.69232			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	88.59898		0.00000	88.58032			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.68436		0.00000	100.58073			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.56139		0.00000	100.45718			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.72368		0.00000	100.61405			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.74572		0.00000	100.63270			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.75460		0.00000	100.64021			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.73680		0.00000	100.62513			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.69692		0.00000	100.59138			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.83500	101.59947		9.76500	101.76898			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	99.85370		0.00000	99.74899			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.54317		0.00000	100.44008			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	82.22767	0.00000	82.20761				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	159.87248	0.00000	159.69899				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	159.88516	0.00000	159.71116				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.71466	0.00000	100.60639				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	101.22856	0.00000	101.13087				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	101.22856	0.00000	101.13087				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	101.09089	0.00000	100.99137				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.69236	0.00000	100.58750				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.68701	0.00000	100.58297				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	101.75855	0.00000	101.65473				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	101.04345	0.00000	100.93841				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	101.75800	0.00000	101.65433				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	101.80120	0.00000	101.68805				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	102.42070	0.00000	102.31035				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.74406	0.00000	100.64023				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	102.80557	0.00000	102.70253				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.59364	0.00000	100.48901				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.71735	0.00000	100.60868				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.70328	0.00000	100.59679				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.63191	0.00000	100.53631				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.61671	0.00000	100.52343				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.64621	0.00000	100.54844				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.70150	0.00000	100.59528				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL157		On 20/03/2017	Spot Bond	0.00000	100.67026		0.00000	100.56880			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.63459		0.00000	100.53859			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.64442		0.00000	100.54692			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.89868		10.23000	100.76201			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.65407		0.00000	100.55507			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.63906		0.00000	100.54237			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.87532		0.00000	100.74258			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	113.19471		0.00000	113.07353			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.95000	102.69109		9.89000	102.79204			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.69875		0.00000	100.59294			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	111.70191		1.75000	111.67191			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.64353		0.00000	100.54616			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.64513		0.00000	100.54749			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.68138		0.00000	100.57660			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.70343		0.00000	100.59527			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.65932		0.00000	100.55792			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.69902		0.00000	100.59153			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.37545		0.00000	101.27911			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	102.79760		0.00000	102.69435			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	102.71350		0.00000	102.61696			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.70784		0.00000	100.59899			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.98339		0.00000	101.88134			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.69902		0.00000	100.59153			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL186	On 20/09/2016	Spot Bond	0.00000	100.68307	0.00000	100.57964		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.72082	0.00000	100.61160		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.73239	0.00000	100.62141		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.63890	0.00000	100.54221		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.65230	0.00000	100.55358		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.73515	0.00000	100.62376		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.72369	0.00000	100.61242		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.77385	0.00000	100.65489		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.68579	0.00000	100.58033		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.76681	0.00000	100.64893		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	103.22659	0.00000	103.11847		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.77385	0.00000	100.65489		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	92.39190	0.00000	92.30056		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.73866	0.00000	100.62509		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.73866	0.00000	100.62509		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	117.94066	0.00000	117.82726		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	118.78410	0.00000	118.66974		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.64166	0.00000	100.54296		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.63547	0.00000	100.53773		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	101.11455	0.00000	101.02306		0.00		0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000	100.65226	0.00000	100.55193		0.00		0	0.00	
ACL213	On 20/06/2018	Spot Bond	0.00000	100.65491	0.00000	100.55418		0.00		0	0.00	
ACL214	On 20/09/2020	Spot Bond	0.00000	100.68138	0.00000	100.57660		0.00		0	0.00	
ACL215	On 20/09/2018	Spot Bond	0.00000	100.64254	0.00000	100.54371		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL216	On 20/12/2018	Spot Bond	0.00000	100.64166		0.00000	100.54296			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.70666		0.00000	100.59962			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	101.58031		0.00000	101.47024			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	99.83183		0.00000	101.65384			0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond	0.00000	100.91364		0.00000	100.83207			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.92438		0.00000	100.84185			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	10.05979		100.00000	9.93447			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	101.14239		0.00000	101.04466			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	101.26424		0.00000	101.15614			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	101.34539		0.00000	101.23036			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00015		0.00000	99.90627			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00024		0.00000	99.89628			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00036		0.00000	99.88299			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	99.90297			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.50500	96.59677		8.44500	96.59279			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	99.87413			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	99.85295			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.93000	99.50653		8.87000	99.62130			0.00	0	10,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.56000	112.37585		9.47000	118.63597			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	85.08396		100.00000	84.12364			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.51000	107.05487		7.44500	107.06500		6,008,000,000,000.00		800,000,000	3,340,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	66.85411		100.00000	66.03045			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.48748		100.00000	11.36023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIRL01	On 30/04/2028	Spot Bond	2.75000	156.74337		2.68000	160.32092			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.86876		0.00000	100.76625			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.80648		0.00000	100.71752			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.19606		0.00000	100.10685			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	100.75941		0.00000	100.66940			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	101.42688		0.00000	101.28881			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.61402		0.00000	100.52050			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.67942		0.00000	100.57800			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.71428		0.00000	100.58016			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.46530		0.00000	100.34243			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	96.76000		0.00000	96.76000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.77085		0.00000	100.67725			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.59745		0.00000	100.50552			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.58860		0.00000	100.49803			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.47041		0.00000	100.37122			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.42000	101.90489		9.36000	101.99330			0.00	0	170,000,000.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.67709		0.00000	100.59496			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	101.00343		0.00000	100.91357			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.39598		0.00000	101.97350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW17	On 05/12/2018	Spot Bond	0.00000		101.54882		0.00000	101.45236			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.97096		0.00000	100.86964			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.91000		101.93289		9.84000	102.12938			19,820,000,000,000.00	2,000,000,000	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.62000		106.07247		7.55500	106.05579			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.45192		0.00000	100.33822			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.41162		0.00000	100.30806			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	8.10500		100.71947		8.03500	100.64292			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.32000		102.32417		9.26000	102.37310			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.32346		101.98773		11.31473	101.84087			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.22605		100.88073		11.19251	100.75405			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.27407		100.81968		11.24045	100.69286			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.62511		0.00000	100.48235			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.32038		100.71294		11.28673	100.58882			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.24812		99.32370		12.21487	99.25700			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.63991		0.00000	100.49378			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.63991		0.00000	100.49378			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.63998		0.00000	100.49385			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.57346		100.08500		11.56473	99.93754			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.47509		100.71122		11.44818	100.58225			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.22605		100.88073		11.19251	100.75405			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.44032		100.78771		11.43264	100.64080			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.61879		100.32411		10.62028	100.17832			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.60740		0.00000	100.46869			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.59705		0.00000	100.45934			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.59705		0.00000	100.45934			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.56510		0.00000	100.43471			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	99.99391		0.00000	99.99391			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.88713	100.03665		10.86879	99.91835			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	12.09500	98.03552		12.03500	98.03027			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.57963		0.00000	100.44591			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	12.02000	95.61456		11.96000	95.62183			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	99.99391		0.00000	99.99391			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.55129		0.00000	100.42542			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	100.55601		9.28000	100.42938			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.58835		0.00000	100.45263			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.82000	97.90125		11.76000	98.04104			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.57091		0.00000	100.43920			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.58544		0.00000	100.45039			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.58544		0.00000	100.45039			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.85749		0.00000	99.85749			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.56394		0.00000	100.43382			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.59528		0.00000	100.45929			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.88227		0.00000	100.79254			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.99391		0.00000	99.99391			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.59528		0.00000	100.45929			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.56511		0.00000	100.43472			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.57494		0.00000	100.44366			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.59538	0.00000	100.45939				0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.42985	0.00000	100.33173				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.32346	102.14537	14.31473	101.95752				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.59591	100.39684	15.57752	100.22666				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.49878	100.46379	14.47447	100.30269				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.77303	0.00000	100.59491				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.77303	0.00000	100.59491				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.77303	0.00000	100.59491				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.80170	0.00000	100.61698				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.67230	0.00000	100.51732				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	15.46254	100.00000	15.31642				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.72596	100.00000	19.48558				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.95284	100.00000	17.73407				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.08200	100.00000	10.94696				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.10239	100.00000	10.96857				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.39867	100.00000	13.23539				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.60971	100.00000	11.46824				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	52.90009	100.00000	52.90003				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	100.00000	53.79661	100.00000	100.00000			2,000,000,000,000,000.00	20,000,000,000	10,000,000,000.00	
BCP1	On 30/09/2014	Spot Bond	0.00000	100.64012	0.00000	100.49398				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.65487	0.00000	100.50536				0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000	99.45504	100.00000	98.11828				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP80U	On 19/05/2014	Spot Bond	100.00000		93.11224		100.00000	91.93955			0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000		89.02439		100.00000	87.95181			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.94000		174.48123		1.94000	174.24252			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.48000		140.10486		8.39000	141.77944			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.48000		140.47387		8.39000	142.13705			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.86500		94.18046		8.77500	94.75629			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		101.70262		0.00000	101.58301			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.97340		0.00000	100.86789			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.66070		0.00000	100.56068			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		95.80052		100.00000	94.55959			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.47000		96.05565		8.41000	96.14007		10,164,000,000,000.00	1,200,000,000	100,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.82017		0.00000	100.73241			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00001		0.00000	99.90681			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00002		0.00000	99.90479			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00002		0.00000	99.89808			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00003		0.00000	99.89137			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		99.99979		0.00000	99.87241			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		13.45473		100.00000	16.61165			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		101.54031		0.00000	101.44841			0.00	2,353,370,600	3,530,056,000.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		101.61877		0.00000	101.52202			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		101.65240		0.00000	101.55356			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		101.66361		0.00000	101.56408			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		101.79810		0.00000	101.69023			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		101.97738		0.00000	101.85838			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32DU	On 30/10/2016	Spot Bond	100.00000		10.52654	100.00000	10.39685				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		10.52654	100.00000	10.39685				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.67827	0.00000	100.58434				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.73196	0.00000	100.63053				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.74660	0.00000	100.64312				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.87000		100.71768	8.81000	100.75005				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.79049	0.00000	100.68088				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.86833	0.00000	100.74782				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		9.41928	100.00000	9.30574				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		9.41928	100.00000	9.30574				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.59500		103.11999	6.52500	103.05016				0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		101.65947	0.00000	101.56596				0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000		98.16402	0.00000	98.07659				0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000		99.68539	0.00000	99.60674				0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000		99.30212	0.00000	99.22281				0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000		97.63363	0.00000	97.54598				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		101.02254	0.00000	100.93723				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		101.19396	0.00000	101.09421				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		101.01552	0.00000	100.92858				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		101.06921	0.00000	100.97771				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		101.16677	0.00000	101.06697				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		101.57227	0.00000	101.43784				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1F	On 21/11/2032	Spot Bond	0.00000	102.23603		0.00000	102.04803			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	40.92704		100.00000	40.43370			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	18.50613		100.00000	18.28062			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.68608		0.00000	100.58662			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	101.26804		0.00000	101.16555			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.92500	102.22109		7.85500	108.62793			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.97000	108.65166		9.91000	115.66704			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	99.79909		0.00000	102.19329			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	101.67040		0.00000	101.58079			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.62000	106.47514		9.56000	106.44776			0.00	0	650,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.73000	100.04334		11.67000	100.08840			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	102.17557		0.00000	102.03689			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.98000	100.98019		11.92000	101.03050			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	101.47051		0.00000	101.36947			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.86000	102.93767		9.80000	102.95644			0.00	0	10,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	101.58210		0.00000	101.44260			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.42000	96.53999		12.36000	96.60182			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	101.59815		0.00000	101.49712			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	101.08580		0.00000	100.94626			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	101.47708		0.00000	101.37946			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.66000	94.47316		10.59000	94.62619			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.31000	117.30969		10.22000	117.72322			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.16000	113.22937		10.07000	113.67482			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.49000	112.32145		9.40000	112.83258			37,960,000,000,000.00	4,000,000,000	4,400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR10	On 08/12/2016	Spot Bond		0.00000	101.29448		0.00000	101.14395			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		12.22000	100.51287		12.16000	100.45216			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	101.61587		0.00000	101.49210			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.72243		0.00000	100.58297			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	101.93879		0.00000	101.79518			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00013		0.00000	99.81953			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00015		0.00000	99.79315			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	101.15002		0.00000	101.02746			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	101.21762		0.00000	101.10188			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	102.18280		0.00000	102.00249			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	102.15963		0.00000	101.98126			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	102.28205		0.00000	102.09345			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	101.51373		0.00000	101.40000			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	97.85522		100.00000	102.51141			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	97.85522		100.00000	102.51141			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	97.85522		100.00000	102.51141			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.71475		0.00000	100.60649			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	97.85522		100.00000	102.51141			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	101.81770		0.00000	101.72490			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.95588		0.00000	100.82312			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	103.07041		10.11000	102.93009			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.95588		0.00000	100.82312			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.29852		0.00000	100.19830			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		115.74166		2.76000	115.57036			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		106.30736		0.00000	106.30736			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		115.64304		3.14000	115.46620			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.17114		8.25000	101.06006			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.95588		0.00000	100.82312			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.95588		0.00000	100.82312			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		115.25000		3.10000	115.07489			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		115.16351		2.40000	114.99935			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		101.01164		0.00000	100.85799			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.47785		0.00000	100.34526			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.15350		0.00000	100.01061			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.72000		99.67544		8.65500	99.70225			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.21665		0.00000	100.11843			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.21370		0.00000	100.11682			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.89600			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00004		0.00000	99.90145			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.77000		99.77153		8.70500	99.79765			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.77000		99.77153		8.70500	99.79765			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000		101.86018		0.00000	101.86018			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000		101.83149		0.00000	101.83149			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.82000		102.85459		8.75500	102.88315			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.73257		0.00000	100.62159			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN227		On 20/12/2016	Spot Bond	0.00000	100.80916		0.00000	100.68648			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.08991		0.00000	99.99981			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.08991		0.00000	99.99981			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	93.19645		100.17539	92.10862			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	101.02875		0.00000	100.88579			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	101.31667		0.00000	101.21785			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.74298		0.00000	100.63043			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	101.11490		0.00000	101.01671			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	101.18770		0.00000	101.08306			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	101.44926		9.35000	101.32129			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	101.44926		9.35000	101.32129			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	101.09536		0.00000	100.99719			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	101.09841		0.00000	100.99996			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	92.20170		0.00000	92.20170			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	101.83750		0.00000	101.67506			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.74582		0.00000	100.65033			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	101.80198		0.00000	101.64271			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.51935		0.00000	100.42301			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.51935		0.00000	100.42301			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.51935		0.00000	100.42301			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.51935		0.00000	100.42301			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.51935		0.00000	100.42301			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.53250		0.00000	100.43371			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN256		On 26/03/2017	Spot Bond	0.00000	100.55422	0.00000	100.45136			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.55422	0.00000	100.45136			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.55422	0.00000	100.45136			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.55422	0.00000	100.45136			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.55422	0.00000	100.45136			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.55786	0.00000	100.45433			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.75000	100.30975	9.69000	100.41081			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	101.18359	0.00000	101.08716			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	99.83261	0.00000	101.57031			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.83505	0.00000	100.70843			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	101.70483	0.00000	101.55131			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.67256	0.00000	100.56913			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.66814	0.00000	100.56539			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.68358	0.00000	100.58009			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	101.12680	0.00000	101.02777			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	101.32389	0.00000	101.20512			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.68180	0.00000	100.57857			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	104.24479	0.00000	104.14229			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.95480	0.00000	100.85134			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.56512	0.00000	100.46774			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.49825	0.00000	100.40218			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.65049	0.00000	100.55044			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.75186	0.00000	100.63627			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.75186	0.00000	100.63627			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN286		On 20/06/2017	Spot Bond	0.00000	100.75186	0.00000	100.63627			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.75186	0.00000	100.63627			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	101.46429	0.00000	101.36089			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	101.09617	0.00000	100.99218			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.90891	0.00000	100.79152			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.63798	0.00000	100.51951			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	102.96506	0.00000	102.85737			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.51284	0.00000	100.39577			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.63070	0.00000	100.51360			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.36667	0.00000	100.24832			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.78336	0.00000	100.66462			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.51289	0.00000	100.39580			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.51289	0.00000	100.39580			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.50685	0.00000	100.38981			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	120.39713	0.00000	120.39713			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	102.31017	0.00000	102.19850			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	120.32305	0.00000	120.32305			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	119.94588	0.00000	119.94588			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	120.26578	0.00000	120.26578			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	118.05624	0.00000	118.05624			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	118.77184	0.00000	118.77184			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	101.52868	0.00000	101.41161			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.17000	95.33840	11.10000	95.55355			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN315	On 20/03/2023	Spot Bond	11.69000	92.03212		11.62000	92.24950			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.48348		0.00000	100.37179			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.78439		0.00000	100.66381			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	101.49233		0.00000	101.37805			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	99.95755		0.00000	99.85159			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	99.81296		0.00000	101.75664			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	99.80975		8.80500	104.07993			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.68579		0.00000	100.58033			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	101.59561		0.00000	101.48888			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	115.77334		0.00000	115.77334			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.71841		0.00000	100.60795			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.73162		0.00000	100.61913			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.78264		0.00000	100.66233			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.71709		0.00000	100.60591			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	101.00032		0.00000	100.84562			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	101.00032		0.00000	100.84562			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	101.00032		0.00000	100.84562			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.82171		0.00000	100.69712			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.53364		0.00000	100.44170			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00004		0.00000	99.91558			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.48348		0.00000	100.37179			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	104.47250		0.00000	104.47250			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	104.62835		0.00000	104.62835			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	100.54347		0.00000	100.44828			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN339	On 28/07/2017	Spot Bond		0.00000	99.84795		0.00000	101.58350			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.91153		0.00000	100.77141			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.48641		0.00000	100.37405			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	101.04592		0.00000	100.88703			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.85707		0.00000	100.72704			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.65231		0.00000	100.55358			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.75802		0.00000	100.64149			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	99.84949		0.00000	101.56627			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	101.44396		0.00000	101.33958			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.53959		0.00000	100.44507			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.47179		0.00000	100.36278			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	99.86541		0.00000	101.46682			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	101.49037		0.00000	101.35622			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	101.49037		0.00000	101.35622			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	101.05431		0.00000	100.95217			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	101.03635		0.00000	100.87700			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	101.60532		0.00000	101.46081			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	101.55170		0.00000	101.41201			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	99.82824		0.00000	101.54233			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	99.95782		0.00000	99.85255			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.62222		0.00000	100.52650			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	100.75718		10.55000	100.72903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN362	On 20/03/2024	Spot Bond	10.35000	101.98019		10.28000	102.38519			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.66248		0.00000	100.55966			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	101.92146		0.00000	101.79156			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.49000	103.67255		12.42000	104.03950			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	101.84570		0.00000	101.71037			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.52000	103.28118		12.45000	103.62805			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.95000	102.80476		10.88000	103.14981			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	101.50239		0.00000	101.36752			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	99.84299		0.00000	99.73113			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.91162		0.00000	100.78312			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.48708		0.00000	100.36939			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.16611		100.00000	0.02614			0.00	7,500,000,000	7,500,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.75979		7.01000	38.72383			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	148.96052		0.00000	150.19854			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.86500	131.98443		8.77500	132.58047			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.48000	140.10486		8.39000	141.77944			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.48000	140.47387		8.39000	142.13705			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	89.46990		0.00000	89.45076			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	89.37987		0.00000	89.36056			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.26407		0.00000	100.15438			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.26407		0.00000	100.15438			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.74145		0.00000	100.62911			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.69156		0.00000	100.58684			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.70143		0.00000	100.59521			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.26171		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.69902		0.00000	100.59153			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	99.95755		0.00000	99.85159			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.63370		0.00000	100.53622			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		100.00000	0.94153		100.00000	0.92551			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.14212		100.00000	0.92860			0.00	10,000,000,000	10,000,000,000.00
COH001	On 26/11/2018	Spot Bond		0.00000	101.26566		0.00000	101.15006			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	100.15847		100.00000	1.55287			0.00	0	12,500,000,000.00
COJ02	On 15/09/2016	Spot Bond		9.27000	104.50408		9.20500	104.45993			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		9.32000	102.31863		9.26000	102.39175			13,234,400,000,000.00	1,420,000,000	710,000,000.00
COJ05	On 05/06/2023	Spot Bond		10.57000	114.02095		10.50000	114.29069			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.62000	107.23526		8.55500	107.21121			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		10.16000	103.88889		10.09000	104.09905			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.48000	92.63057		10.41000	92.88185			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.21000	93.47478		11.12000	93.93310			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.21000	91.29779		11.12000	91.73686			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	101.05338		0.00000	100.95353			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	101.07509		0.00000	100.97322			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.99273		0.00000	100.89283			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	99.81241		0.00000	101.41934			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	102.80167			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		11.48000	100.65653		11.41000	100.88460			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.09744		100.00000	10.96368			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	99.96304		0.00000	101.37721			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.59500	95.37198		8.53500	95.43353			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.89704		0.00000	100.81464			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.79750		0.00000	100.71530			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.85211		0.00000	100.75350			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000	101.31254		0.00000	101.22840			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.22396		0.00000	100.06388			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.90978		0.00000	100.76993			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	99.93214		0.00000	99.76291			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.52629		0.00000	100.38694			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.55175		0.00000	100.40566			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.50000	119.87612		7.43500	119.89488		7,500,000,000,000.00	1,000,000,000	1,660,000,000.00	
DV22	On 07/02/2020	Spot Bond	8.85500	104.55973		8.78500	104.75332		66,412,500,000,000.00	7,500,000,000	3,803,500,000.00	
DV23	On 27/02/2023	Spot Bond	9.23000	106.05697		9.16000	106.35641		44,304,000,000,000.00	4,800,000,000	2,943,500,000.00	
DV24	On 18/02/2024	Spot Bond	9.34000	103.88049		9.27000	104.20192		0.00	0	0.00	
DV29	On 18/02/2029	Spot Bond	9.89500	103.30704		9.79500	103.95250		5,937,000,000,000.00	600,000,000	300,000,000.00	
DVC001	On 09/06/2014	Spot Bond	0.00000	100.70672		0.00000	100.62332		0.00	0	0.00	
DVC003	On 09/12/2014	Spot Bond	0.00000	100.73776		0.00000	100.65255		0.00	0	0.00	
DVF16	On 19/11/2016	Spot Bond	0.00000	101.09907		0.00000	101.01036		0.00	0	0.00	
DVF17	On 18/03/2017	Spot Bond	0.00000	100.62588		0.00000	100.53671		0.00	0	0.00	
E170	On 01/08/2020	Spot Bond	8.46500	127.08735		8.39500	127.32987		30,474,000,000,000.00	3,600,000,000	1,800,000,000.00	
EDC01	On 04/04/2016	Spot Bond	0.00000	101.01185		0.00000	100.85170		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	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		132.60215		0.10000	132.45424			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.93000		119.58631		1.86000	121.83632			0.00	0	2,500,000,000.00
EL29	On 19/11/2029	Spot Bond	1.94000		108.42028		1.87000	109.28714			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.07000		106.74245		2.00000	107.60880			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	10.06000		104.70185		9.99000	104.88579			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.91000		105.17515		9.84000	105.39070			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.26000		103.38730		10.17000	103.79796			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.58500		97.55172		10.48500	97.83790			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	8.00000		100.10722		8.00000	100.00000			16,800,000,000,000.00	2,100,000,000	87,833,333,800.00
EPF001	On 19/08/2015	Spot Bond	0.00000		101.20062		0.00000	101.10364			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.70966		0.00000	100.62138			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		101.30363		0.00000	101.21636			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		101.07222		0.00000	100.98341			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		101.06311		0.00000	100.97363			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		87.95181		100.00000	86.90476			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000		68.51838		100.00000	68.51834			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000		94.07216		100.00000	92.87532			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000		72.13439		100.00000	71.42857			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000		69.75987		100.00000	69.12104			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		130.29400		3.00000	130.09694			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS02	On 01/07/2015	Spot Bond	11.68000	105.26311		11.61500	105.17044			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	104.28647		0.00000	104.17209			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	99.93370		0.00000	101.73059			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.68305		0.00000	100.17725			0.00	1,000,000,000	1,000,000,000.00
EQS07	On 09/04/2018	Spot Bond	10.34000	94.93130		10.28000	94.98613			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.37880		0.00000	100.27320			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	101.09865		0.00000	100.99226			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	101.43110		0.00000	101.31892			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	101.31776		0.00000	101.21454			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	101.28922		0.00000	101.18584			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	101.45722		0.00000	101.34296			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	101.41921		0.00000	101.30542			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	101.22181		0.00000	101.12617			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	101.25677		0.00000	101.15837			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	101.19379		0.00000	101.09803			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	101.24585		0.00000	101.14593			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	101.18338		0.00000	101.08845			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	101.22676		0.00000	101.12837			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.07000	101.97274		7.00500	101.96008			2,828,000,000,000.00	400,000,000	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.14500	103.75398		8.08500	103.84709			126,084,600,000,000.00	15,480,000,000	6,612,786,400.00
ES23	On 25/01/2023	Spot Bond	8.76500	109.82053		8.69500	110.13474			45,889,157,500,000.00	5,235,500,000	4,327,041,100.00
ES26	On 02/04/2026	Spot Bond	9.07000	91.63165		8.98000	92.13296			132,195,250,000,000.00	14,575,000,000	5,375,000,000.00
ES33	On 15/09/2033	Spot Bond	9.73500	81.43405		9.64000	82.03056			896,009,400,000,000.00	92,040,000,000	45,920,000,000.00
ES42	On 25/04/2042	Spot Bond	9.93000	86.48485		9.83000	87.20716			204,558,000,000,000.00	20,600,000,000	10,300,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB01	On 24/08/2015	Spot Bond	0.00000	101.14139	0.00000	101.04086				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.09298	0.00000	99.99985				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.53958	0.00000	100.43944				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.94551	0.00000	100.85598				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.22975	0.00000	100.14033				0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.77211	0.00000	100.68019				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.49319	100.00000	12.33755				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	12.15804	100.00000	12.00658				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.70097	0.00000	100.60216				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.72990	0.00000	100.62702				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.78769	0.00000	100.67668				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.84537	0.00000	100.72623				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.92000	101.68535	6.85500	101.61821				0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.82000	97.97942	9.76000	98.06503				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.75850	0.00000	100.67080				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.75843	0.00000	100.67073				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	99.93926	0.00000	101.57732				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	102.98236	0.00000	102.87170				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.62000	105.32378	11.56000	105.37475				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	99.23238	0.00000	99.10906				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.13000	127.32003	2.13500	127.09823				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.07000	271.93275	2.07000	271.55629				0.00	0	1,000,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.24000	107.37485	2.24000	107.22355				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI28	On 31/03/2028	Spot Bond	2.48000	152.62819		2.41000	153.65764			0.00	0	600,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.31000	208.16109		2.31000	207.86615			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.93000	108.60240		7.86500	108.57736			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.94200	59.65511		7.94300	59.63940			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48100	37.64989		9.48100	37.64202			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000	36.36333		9.72000	36.35558			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	103.82193		0.00000	103.66721			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	101.77109		0.00000	101.61457			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	101.72165		0.00000	101.56953			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	101.72165		0.00000	101.56953			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	101.33425		0.00000	101.19734			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	101.69228		0.00000	101.54279			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.83060		0.00000	100.70466			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.99767		0.00000	100.85906			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.71480		0.00000	100.60654			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.78788		0.00000	100.66846			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	101.42473		0.00000	101.37290			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.98309		0.00000	100.84652			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.77385		0.00000	100.65489			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	100.73602		0.00000	100.62286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC122		On 20/06/2017	Spot Bond	0.00000	100.86635		0.00000	100.73412			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	100.76065		0.00000	100.64372			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		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	100.81075		0.00000	100.68611			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	101.00584		0.00000	100.85120			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.97532		0.00000	100.82537			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	14.72462		100.09221	14.54698			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.68755		0.00000	100.58183			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC145	On 20/09/2017	Spot Bond	0.00000	110.73462	0.00000	111.02376				0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.82676	0.00000	100.70137				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.92819	0.00000	100.78730				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	101.58252	0.00000	101.44280				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	104.75832	0.00000	104.74379				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.76997	0.00000	100.65327				0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	98.00000	0.00000	98.00000				0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.77891	0.00000	100.66085				0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.70851	0.00000	100.60121				0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.72105	0.00000	100.61019				0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.95349	0.00000	100.80692				0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.75790	0.00000	100.66814				0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.73975	0.00000	100.64998				0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.70784	0.00000	100.59899				0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	54.64911	13.22500	54.55259				0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.66550	0.00000	100.56315				0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.66638	0.00000	100.56390				0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.99957	0.00000	100.84780				0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.69814	0.00000	100.59078				0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.48500	95.38533	3.48500	95.23478				0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.72986	0.00000	100.61764				0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.72986	0.00000	100.61764				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	101.28386	0.00000	101.17257				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.48348	0.00000	100.37179				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC174	On 20/06/2018	Spot Bond	0.00000		98.75007	0.00000	98.63998				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		101.58418	0.00000	101.46013				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.68579	0.00000	100.58033				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.66903	0.00000	100.56614				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		101.87574	0.00000	101.74727				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.78880	0.00000	100.66754				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		101.42852	0.00000	101.32526				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		101.85534	0.00000	101.72827				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		99.83133	0.00000	101.79344				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.90978	0.00000	100.76993				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.71401	0.00000	100.60422				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.90891	0.00000	100.76919				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.66109	0.00000	100.55941				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000		102.10165	0.00000	101.91211				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.72105	0.00000	100.61019				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000		100.72105	0.00000	100.61019				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000		100.73425	0.00000	100.64026				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000		100.39261	0.00000	100.29379				0.00	0	20,500,000,000.00
FRC192	On 02/04/2019	Spot Bond	0.00000		100.41533	0.00000	100.31083				0.00	290,000,000	8,340,000,000.00
FRC193	On 08/04/2016	Spot Bond	0.00000		100.26185	0.00000	100.16744				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000		100.26185	0.00000	100.16744				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000		100.32317	0.00000	100.20633				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000		100.24360	0.00000	100.14877				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC197	On 09/04/2016	Spot Bond		0.00000	100.24255		0.00000	100.14813			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.22791		0.00000	100.13334			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.22856		0.00000	100.13372			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		100.00000	8.80817		100.00000	100.00000			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		100.00000	20.87862		100.00000	100.00000			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		100.00000	8.80817		100.00000	8.67003			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		100.00000	20.87862		100.00000	20.55119			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00003		0.00000	99.89070			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.77258		0.00000	100.65548			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.76817		0.00000	100.65175			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.95067		0.00000	100.84041			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.65688		0.00000	100.55748			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	99.85427		0.00000	101.59651			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.37000	116.85548		3.37500	116.63269			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.78242		0.00000	100.66382			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.79043		0.00000	100.67061			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.35000	117.01627		3.35500	116.79349			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.85000	122.63729		1.85000	122.47127			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.37000	116.85548		3.37500	116.63269			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.83000	121.09387		2.83000	120.91352			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.90000	126.36477		2.90000	126.17577			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	101.93712		0.00000	101.81672			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.04812		0.00000	99.91449			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	101.09670		0.00000	100.94421			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC82	On 15/06/2016	Spot Bond	0.00000		101.11610		0.00000	100.96089			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.67905		0.00000	100.57624			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.77711		0.00000	100.65933			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		103.90110		0.00000	103.84308			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.90872		0.00000	100.77082			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.87496		0.00000	100.74223			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.74130		0.00000	100.62733			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		101.01904		0.00000	100.87744			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.74042		0.00000	100.62658			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		103.11651		0.00000	103.05588			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		96.29321		0.00000	96.16852			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		95.58245		0.00000	94.97234			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.70780		0.00000	100.61723			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.01811		100.00000	8.90941			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		15.22597		100.00000	15.04244			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.97000		142.50376		4.97000	142.25183			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.49824		0.00000	100.42215			0.00	220,000,000	220,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.82849		0.00000	100.74335			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.96236		0.00000	101.88002			0.00	600,000,000	300,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		102.10904		0.00000	102.01964			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		103.31169		0.00000	103.22098			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		101.14469		0.00000	101.05296			0.00	0	104,500,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.59745		0.00000	100.50552			0.00	0	62,500,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS100	On 15/01/2024	Spot Bond	0.00000		93.56460		0.00000	93.43317			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.58000		124.99327		2.56000	125.27165			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		99.99981		0.00000	99.91024			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		99.97154		10.38000	102.41992			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		99.97154		10.38000	102.41992			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		101.75462		0.00000	101.75462			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		101.25052		0.00000	101.16644			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		101.92525		0.00000	101.80485			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.72000		100.97829		2.70000	101.19193			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.62000		199.01847		2.62000	198.72813			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.69000		101.52308		2.67000	101.73870			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.30587		0.00000	100.22467			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.58000		261.52084		2.58000	261.14072			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.08000		271.72382		2.08000	271.34729			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.80000		257.17926		2.80000	256.79780			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.50000		124.08958		2.50500	123.86731			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		99.86360		0.00000	101.50740			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.03000		124.28927		2.03500	124.07440			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00022		0.00000	99.89854			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.30647		0.00000	100.20355			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.57941		0.00000	101.47777			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.56000		100.54461		2.54000	100.81356			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		15.81853		104.97509	15.61946			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		19.96582		101.07593	19.72284			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759	12.14023	100.44759	11.99330					0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.69632	0.00000	100.60796					0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	18.37275	100.76967	18.14976					0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.14000	110.78580	2.14000	111.84756					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	2.20000	107.78727	2.20000	107.63597					0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.39869	0.00000	98.39321					0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.23000	107.47780	2.23000	107.32649					0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	101.19762	0.00000	101.08408					0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.28000	339.03105	2.28000	338.55204					0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	100.44625	0.00000	100.36797					0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	101.50452	0.00000	101.39902					0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	101.41747	0.00000	101.31820					0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	101.34952	0.00000	101.25509					0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	101.10306	0.00000	101.00050					0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.99578	0.00000	100.89925					0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	101.59170	0.00000	101.45559					0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.26828	0.00000	100.16400					0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.30500	101.92592	6.23500	101.86607					0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.89000	102.50133	6.82500	102.46413					0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.94000	100.94203	7.87500	100.97571					0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.36000	101.27020	8.30000	101.33319					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX18	On 14/04/2018	Spot Bond	8.56000	106.65113		8.50000	106.73658			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.04500	103.72369		8.97500	103.89873			0.00	0	850,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.25000	98.10535		9.18000	98.31459			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.74000	89.46688		9.67000	89.73040			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.86000	109.68537		9.77000	110.15160			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.15000	95.84181		10.06000	96.42688			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.48500	93.83500		10.41500	94.22063			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.57500	76.82096		10.47500	77.43444			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	100.58083		0.00000	100.49300			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.60321		0.00000	100.51197			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.61215		0.00000	100.51955			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.63444		0.00000	100.53844			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.67015		0.00000	100.56869			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.69691		0.00000	100.59137			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.81270		0.00000	100.68948			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	101.00652		0.00000	100.92397			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	101.06141		0.00000	100.97432			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	101.11117		0.00000	101.01996			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	101.12284		0.00000	101.03067			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	101.15603		0.00000	101.06111			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	101.20586		0.00000	101.10680			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	101.24737		0.00000	101.14487			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	101.42993		0.00000	101.31228			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GBL01	On 15/10/2015	Spot Bond		0.00000	100.41582		0.00000	100.42364			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.24647		0.00000	100.14420			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.67000	99.81089		9.61000	99.83428			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT28	On 05/05/2014	Spot Bond		0.00000	101.21877		0.00000	101.14445			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond		0.00000	99.08185		0.00000	98.99987			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond		0.00000	99.89623		0.00000	99.82210			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	99.94373		0.00000	101.37273			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	99.94250		0.00000	101.40552			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	99.94012		0.00000	101.46889			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	99.93716		0.00000	101.54754			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	99.93306		0.00000	101.65676			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	100.85925		0.00000	100.75982			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	102.09359		0.00000	102.00222			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.02773		0.00000	100.03689			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	102.13022		0.00000	102.03926			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.27692		0.00000	100.19039			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.83187		0.00000	100.73322			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	101.24303		0.00000	101.13915			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.44793		0.00000	100.36028			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.99696		0.00000	100.90922			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.61197		0.00000	100.50644			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	99.92997		0.00000	99.81353			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.51963		0.00000	100.43344			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.79200		0.00000	100.69333			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	99.81112		0.00000	101.42937			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	99.80867		0.00000	101.44728			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond	0.00000	101.31759		0.00000	101.24273			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond	0.00000	101.26766		0.00000	101.18640			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	100.00017		0.00000	99.90427			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.29401	97.76106		8.23033	97.77195			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	100.00021		0.00000	99.89960			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.64655	104.41639		8.58292	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	100.00026		0.00000	99.89362			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.09657	104.41639		9.03301	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00033		0.00000	99.88631			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.09726		0.00000	99.99981			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.04590		0.00000	100.04204			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.05148		0.00000	100.04352			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	101.34376		0.00000	101.23847			0.00	0	120,000,000.00
HPF05	On 17/02/2017	Spot Bond		9.89000	101.72130		9.89000	101.58576			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.60500	107.62078		8.53500	107.84263			12,907,500,000,000.00	1,500,000,000	4,730,000,000.00
HWAY23	On 07/12/2023	Spot Bond		1.85000	276.57887		1.85000	276.20426			0.00	0	8,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond		1.83000	277.00600		1.83000	276.63156			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.71500	97.95552		9.62000	98.64100			24,287,500,000,000.00	2,500,000,000	3,150,000,000.00
HWAY35	On 31/07/2035	Spot Bond		9.63500	98.58666		9.54000	99.29393			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	54.66520		100.00000	54.00626			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	14.19180		100.00000	14.02073			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	83.55570		100.00000	82.62107			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	37.98842		100.00000	37.52550			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	19.39109		100.00000	19.15480			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	10.00948		100.00000	9.88478			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	57.80991		100.00000	57.09767			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.59000	114.30203		1.59000	114.15111			70,085,928,000,000.00	44,079,200,000	13,339,900,000.00
I2038	On 31/01/2038	Spot Bond		1.96000	115.94311		1.94000	116.21240			6,722,800,000,000.00	3,430,000,000	44,980,930,900.00
I2046	On 31/03/2046	Spot Bond		2.05000	114.08771		2.05000	113.93027			410,000,000,000.00	200,000,000	44,370,396,900.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2050	On 31/12/2050	Spot Bond	2.02000	123.67822		2.02000	123.50768			4,343,000,000,000.00	2,150,000,000	61,650,831,400.00
IBC01	On 16/03/2015	Spot Bond	0.00000	93.35000		0.00000	93.35000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.82000	103.26780		7.75500	103.21690			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	101.60158		0.00000	101.50713			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.81763		0.00000	100.71884			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.32000	103.01515		8.25500	103.01549			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.57000	105.63588		8.51000	105.71731			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	7.88000	100.53764		7.88000	99.91372			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.91150			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	101.16844		0.00000	101.07558			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.82000	114.55440		4.82000	114.35385			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.14000	101.69108		8.07500	101.71556			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	101.42961		0.00000	101.33902			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	101.51482		0.00000	101.41870			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.67000	124.88234		1.67000	124.71610			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.10000	127.58613		2.10500	127.36437			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.84657		0.00000	100.75916			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	101.69776		0.00000	101.60542			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.69000	100.71599		8.63000	100.79704			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	101.17605		0.00000	101.08717			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	102.40371		0.00000	102.31204			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	101.18752		0.00000	101.09476			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.25000	98.01067		9.19000	98.10671			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.69500	91.35936		9.62500	91.52337			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL48	On 19/03/2016	Spot Bond	0.00000		100.99030		0.00000	100.90092			0.00	90,000,000	90,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.77000		95.69291		8.71000	95.77240			0.00	0	5,000,000,000.00
IBL50	On 02/08/2020	Spot Bond	9.74500		98.98132		9.67500	99.16973			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		99.85999		0.00000	101.38404			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		99.85571		0.00000	101.42561			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	8.08000		99.90975		8.01500	99.93277			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	9.03000		98.58782		8.97000	98.67343			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		99.83938		0.00000	101.58119			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		101.22563		0.00000	101.13524			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.34000		102.02314		8.28000	102.05709			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.99000		102.45110		8.93000	102.55967			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.98000		103.48151		9.91000	103.78116			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.40891		0.00000	100.31554			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00382		100.00000	0.00378			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		99.99985		0.00000	99.91405			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		99.99992		0.00000	99.91007			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.31000		95.34799		9.24000	95.55586			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		100.04049		5.00000	99.97287			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		100.04049		5.00000	99.97287			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.11116		5.00000	101.04221			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.04049		5.00000	99.97287			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.42061		4.00000	100.36659			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		101.23406		0.00000	101.10884			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW002	On 30/06/2016	Spot Bond	0.00000	101.17973		0.00000	101.05734			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.54764		0.00000	100.42127			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000	96.12404		100.00000	93.88489			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	106.47973		9.20000	106.34898			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.47449		0.00000	100.36621			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.47449		0.00000	100.36621			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	101.43116		0.00000	101.31898			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.01665		100.00000	7.92002			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	99.98291		0.00000	101.39986			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	101.35796		0.00000	101.26627			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	101.22965		0.00000	101.13819			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.82000	100.12989		9.75500	100.05466			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.97399		0.00000	100.88300			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	102.49390		0.00000	102.41548			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.72103		0.00000	100.63592			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	98.95273		0.00000	101.02840			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.47063		100.00000	6.39002			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	87.74038		100.00000	86.69834			0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	87.39840		100.00000	86.39382			0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000	82.20721		100.00000	81.29176			0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000	92.94389		100.00000	89.52684			0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000	88.23913		100.00000	85.15385			0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000	94.39930		100.00000	90.87694			0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000	89.54603		100.00000	86.37064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN429U	On 15/07/2014	Spot Bond	100.00000		85.16266	100.00000	100.00000				2,500,000,000,000,000.00	25,000,000,000	25,000,000,000.00
INA416	On 15/04/2014	Spot Bond	5.90000		97.13454	5.90000	97.13453				0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	5.90000		99.88698	5.90000	99.87085				0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	5.90000		99.77421	5.90000	99.75812				0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	5.90000		99.66170	5.90000	99.64564				0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	5.90000		99.54944	5.95000	99.52948				0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	5.95000		99.43269	5.95000	99.41657				0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	5.95000		99.32000	5.95000	99.30392				0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	5.95000		99.09538	6.05000	99.06405				0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	6.05000		98.73978	6.05000	98.72363				0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	6.05000		98.62679	100.00000	100.00000				181,500,000,000,000.00	30,000,000,000	15,000,000,000.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.53650	0.00000	100.41400				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.32346		101.47304	11.31473	101.32691				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.32346		100.33562	11.31473	100.19114				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.65889	0.00000	100.54520				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		101.20105	0.00000	101.06142				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.64594	0.00000	100.53457				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.33262	6.50000	100.24498				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.75186	0.00000	100.63627				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.41495	0.00000	100.32022				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		97.43923	0.00000	97.43923				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.74402	0.00000	100.64718				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.14518	0.00000	100.05439				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING221	On 08/05/2014	Spot Bond	0.00000	101.21395	0.00000	101.12623				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.63255	0.00000	100.52185				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.33258	0.00000	100.23665				0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	102.39452	0.00000	102.31575				0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	102.32397	0.00000	102.24384				0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.55318	0.00000	100.46802				0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.54875	0.00000	100.46427				0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	100.70093	0.00000	100.61820				0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	100.11537	0.00000	100.03293				0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	101.30761	0.00000	101.22046				0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	101.18564	0.00000	101.09868				0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	101.07391	0.00000	100.98862				0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	101.06103	0.00000	100.97677				0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.87304	0.00000	100.78830				0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.58438	0.00000	100.50322				0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.13507	0.00000	100.05061				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.56511	0.00000	100.43472				0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.88344	0.00000	100.79982				0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond	0.00000	99.73394	0.00000	99.65569				0.00	0	0.00
IP268U	On 23/04/2014	Spot Bond	100.00000	99.72678	100.00000	98.38275				0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000	86.49289	100.00000	85.48009				0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000	82.20721	100.00000	81.29176				0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000	83.33333	100.00000	82.39278				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.15591	0.00000	100.01155				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF02	On 13/04/2016	Spot Bond	0.00000	100.15908		0.00000	100.01271			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.16124		0.00000	100.01353			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.83000	100.13496		8.76500	100.18449			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000	100.11545		100.00000	82.81641			0.00	10,000,000,000	20,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.86000		0.00000	100.75772			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.17000	102.41360		9.11000	102.46499			0.00	0	10,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.29452		0.00000	100.19566			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.24616		0.00000	100.14389			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	101.34055		0.00000	101.21808			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.67106		0.00000	100.55534			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	9.00000	105.15627		8.93500	105.10163			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	102.65135		0.00000	102.54413			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	101.08638		0.00000	100.97067			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.19000	118.31178		3.19500	118.08903			0.00	0	300,000,000.00
IV019	On 31/03/2028	Spot Bond	3.66000	133.24080		3.59000	134.09448			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.44632		0.00000	100.33397			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.24786		0.00000	100.13547			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.12305		0.00000	102.00542			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.92296		0.00000	100.81065			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.57896		0.00000	100.46727			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.59000	94.44533		3.59000	94.29491			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.59000	99.91783		3.59000	99.75870			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.99681		0.00000	100.87835			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV032	On 14/08/2023	Spot Bond	0.00000	101.58156		0.00000	101.46272			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.72103		0.00000	100.63592			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.32000	104.09036		12.26000	110.94864			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	99.79972		0.00000	101.96527			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.66000	133.24080		3.59000	134.09448			0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000	96.03492		100.00000	92.50423			0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000	86.97857		100.00000	83.97931			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	92.96175		100.00000	89.54405			0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000	88.24826		100.00000	85.16266			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.94912		0.00000	100.85925			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.08233		0.00000	99.99999			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	101.08960		0.00000	101.00217			0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond	5.90000	97.13454		5.90000	99.95153			0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond	5.90000	99.85473		5.90000	99.83862			0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond	5.90000	99.62960		5.90000	99.61355			0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond	5.90000	99.51741		5.95000	99.49720			0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	5.95000	99.28785		5.95000	99.27178			0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	5.95000	99.06338		6.05000	99.03153			0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	6.05000	98.70747		6.05000	98.69133			0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	6.05000	98.59455		6.05000	98.57844			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	101.45123		0.00000	101.34580			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	99.86649		0.00000	101.43762			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	99.86571		0.00000	101.48576			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.36812		0.00000	101.86770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC007	On 04/04/2016	Spot Bond		0.00000	100.33757		0.00000	100.24347			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	99.87550		0.00000	101.25690			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	99.88029		0.00000	101.21934			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	101.20968		0.00000	101.12502			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	99.87598		0.00000	101.25159			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	101.10629		0.00000	101.01549			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	101.19656		0.00000	101.09134			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	101.03046		0.00000	100.93256			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.15918		0.00000	100.01281			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.16026		0.00000	100.01322			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.16242		0.00000	100.01405			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.15269		0.00000	100.01033			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00017		0.00000	99.90494			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	99.86643		0.00000	101.43757			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.68146		0.00000	100.58138			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	101.22243		0.00000	101.12691			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.98153		0.00000	100.89203			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.97105		0.00000	100.88251			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.38596		0.00000	100.28361			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.22622		0.00000	100.13815			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	64.40889		100.00000	63.60649			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	94.07216		100.00000	92.87532			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	94.07216		100.00000	92.87532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG01	On 30/10/2015	Spot Bond	0.00000		99.84115		0.00000	101.59161			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		54.28953		100.00000	65.46257			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.21319		0.00000	100.22084			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		24.37600		100.00000	24.07233			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.03864		0.00000	100.03984			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		60.56541		100.00000	59.81090			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		61.92750		100.00000	61.15601			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		65.10127		100.00000	65.80982			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		62.62186		100.00000	62.03007			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		66.05419		100.00000	65.23129			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		59.52133		100.00000	58.80385			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		63.29384		100.00000	62.27911			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		101.16056		0.00000	101.04641			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.92002		0.00000	101.79803			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.86000		135.86159		8.77000	136.58316			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.96667		0.00000	100.87633			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.66402		0.00000	100.57001			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		101.04340		0.00000	100.94455			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.95717		0.00000	100.86304			0.00	0	120,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000		99.84635		0.00000	101.51483			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.27000		96.94525		9.21000	96.98799			0.00	0	30,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.42000		94.63082		9.36000	94.69980			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.84500		98.52827		9.77500	98.71589			0.00	0	10,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		101.17027		0.00000	101.02385			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL02	On 13/12/2015	Spot Bond	10.82000	103.61626		10.75500	103.56274			22,505,600,000,000.00	2,080,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	101.27800		0.00000	101.11795			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	101.21155		0.00000	101.10964			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	101.29414		0.00000	101.18530			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	101.39317		0.00000	101.27601			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000	99.86538		0.00000	101.27166			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.21279		0.00000	100.12927			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000	99.98541		0.00000	99.91245			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000	99.63697		0.00000	99.55806			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	100.24157		0.00000	100.16093			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	99.28315		0.00000	99.20350			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	98.60816		0.00000	98.59219			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	97.04815		0.00000	96.96133			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	100.00000	99.81651		100.00000	100.00000			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	64.24445		100.00000	63.63733			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	60.56541		100.00000	59.81090			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.93624		0.00000	100.85031			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	56.55332		100.00000	55.87162			0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond	100.00000	98.11828		100.00000	96.81698			0.00	0	0.00
MAQ18U	On 17/04/2014	Spot Bond	100.00000	66.66670		100.00000	66.66667			0.00	0	0.00
MAQ19U	On 08/05/2014	Spot Bond	100.00000	95.80052		100.00000	94.55959			0.00	0	0.00
MAQ20U	On 19/05/2014	Spot Bond	100.00000	93.11224		100.00000	91.93955			0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	101.03860		0.00000	100.95279			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.43574		0.00000	100.34688			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.10514		0.00000	100.01754			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.75871		0.00000	100.66844			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	101.45138		0.00000	101.35859			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.77898		0.00000	100.68939			0.00	0	7,000,000,000.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.72815		0.00000	100.64401			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	101.09104		0.00000	101.00173			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	101.16665		0.00000	101.08329			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	101.26025		0.00000	101.17013			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.11901	100.00000	53.22163				0.00	53,800,000,000	75,000,000,000.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.12649	100.00000	14.71441				0.00	47,490,000,000	100,000,000,000.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	85.18519	100.00000	83.89058				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	64.75456	100.00000	63.94786				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	22.60916	100.00000	22.33662				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	55.19814	100.00000	54.53277				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.17000	99.61443	9.11000	99.72834				0.00	0	150,000,000.00
MBSA02	On 15/04/2019	Spot Bond	9.06000	99.55624	8.91000	100.02781				0.00	0	75,000,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.85150	0.00000	100.74533				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.79195	0.00000	100.69329				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.14828	0.00000	100.00861				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.27069	0.00000	100.17761				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.27262	0.00000	100.17889				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.28226	0.00000	100.18531				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	101.87273	0.00000	101.77045				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	101.97141	0.00000	101.86430				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.50500	100.57622	8.44500	100.59319				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.24000	103.10987	9.18000	103.20764				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.98500	103.06144	9.91500	103.29483				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.89000	104.70816	6.82000	104.65610				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.60765	0.00000	100.51574				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.62999	0.00000	100.53467				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.04500	101.75952	9.97500	101.91451				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.82000	101.74792	7.75500	101.72783			39,100,000,000,000.00	5,000,000,000	9,760,000,000.00	
MIIL01	On 31/05/2015	Spot Bond	0.00000	101.06036	0.00000	100.95980				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.43000	101.73123	9.37000	101.76014				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.70832	0.00000	100.61016				0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.86000	101.97479	9.79000	102.18973			7,888,000,000,000.00	800,000,000	400,000,000.00	
MMS01U	On 10/12/2016	Spot Bond	100.00000	9.53421	100.00000	9.41928				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	101.01710	0.00000	100.92066				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.13000	101.60600	9.07000	101.63984				0.00	0	110,000,000.00
MTN02	On 13/07/2014	Spot Bond	6.37500	103.61109	6.30500	103.53898				0.00	0	20,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.92000	104.18941	7.85500	104.15420			2,851,200,000,000.00	360,000,000	90,000,000.00	
MTN04	On 13/07/2017	Spot Bond	9.07000	105.65126	9.01000	105.69051				0.00	0	30,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.97255	100.89771	6.88499				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.06378	100.61875	6.97530				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.23281		0.00000	101.14034			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	101.25289		0.00000	101.15890			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	101.27113		0.00000	101.17576			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	101.28010		0.00000	101.18404			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	101.38994		0.00000	101.28560			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	101.51781		0.00000	101.40381			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.44689		100.00000	0.44133			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.44689		100.00000	0.44133			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.33000	97.28067		9.26000	97.55019			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.77000	99.89291		7.70500	99.91965			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.91959			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.56500	100.45278		9.49500	100.65471			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.17476		0.00000	101.64603			0.00	400,000,000	200,000,000.00
NBK12A	On 19/03/2021	Spot Bond	9.31000	101.20150		9.24000	101.42950			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	101.19488		0.00000	101.10469			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.68000	101.19580		9.61000	101.50832			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	102.53956		0.00000	102.45042			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	101.30474		0.00000	101.21634			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	102.23064		0.00000	102.13954			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	99.94913		0.00000	101.31485			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	101.10739		0.00000	101.02013			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.60201	0.00000	100.51209				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.52000	105.02100	7.45500	105.00371				0.00	0	680,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	102.56574	0.00000	102.47450				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	9.07000	111.04666	9.01000	111.18028				0.00	0	10,000,000.00
NBK4	On 28/10/2024	Spot Bond	11.03500	33.25535	10.94500	33.49250				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.92000	101.72546	7.85500	101.67980				0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00016	0.00000	99.90291				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00002	0.00000	99.89740				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.27000	102.64790	8.20500	102.65044				0.00	0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.55327	0.00000	100.45793				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	101.17457	0.00000	101.06926				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.48036	0.00000	100.37072				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.31590	0.00000	100.20987				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.03884	0.00000	100.04005				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	101.02673	0.00000	100.92340				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	89.07898	0.00000	89.06050				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.97225	0.00000	100.87441				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	99.94219	0.00000	99.84585				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN65	On 25/01/2016	Spot Bond	0.00000	99.93691	0.00000	99.83185				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	99.86356	0.00000	101.46950				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.17526	0.00000	100.01888				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	85.28688	0.00000	85.26777				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.73700	0.00000	100.64852				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	101.32369	0.00000	101.22017				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.65899	0.00000	100.55923				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.62327	0.00000	100.52897				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.26469	0.00000	100.16175				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.60137	0.00000	100.51040				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.59125	0.00000	100.50028				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.59081	0.00000	100.49991				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	99.85543	0.00000	101.42762				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.68579	0.00000	100.58033				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.20500	103.56421	10.11500	104.10269				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.68138	0.00000	100.57660				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.24000	102.33291	10.15000	102.88244				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.68579	0.00000	100.58033				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.61338	0.00000	100.51901				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.91606	0.00000	100.82116				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.77000	103.30187	8.70500	103.26780			2,631,000,000,000.00		300,000,000	300,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	104.34981	0.00000	104.22318				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	101.17729	0.00000	101.06330				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.45000	100.46800	10.39000	100.80804				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED16	On 08/04/2024	Spot Bond	0.00000		100.30880		0.00000	100.19683			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.25271		0.00000	100.16778			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.52000		114.94783		12.46000	114.97184			23,788,000,000,000.00	1,900,000,000	950,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		111.53837		0.00000	111.42494			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		102.10652		0.00000	102.03129			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		101.23083		0.00000	101.10485			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.09000		163.62677		2.09000	163.39980			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.09500		103.44358		9.02500	103.64896			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.74847		0.00000	100.66145			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000		100.72393		0.00000	100.63848			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.72500		104.95429		9.65500	105.13899			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		101.08016		0.00000	100.98525			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		101.08469		0.00000	100.99999			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		101.29673		0.00000	101.20983			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		101.01806		0.00000	100.92864			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		101.05692		0.00000	100.96407			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.92500		105.67059		9.85500	105.92245			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		101.09582		0.00000	100.99953			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		101.05698		0.00000	100.96413			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		101.08022		0.00000	100.98531			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.12500		104.98406		10.05500	105.15930			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		101.15794		0.00000	101.05616			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		101.11135		0.00000	101.01369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C15	On 22/05/2050	Spot Bond	0.00000	101.09575		0.00000	100.99946			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	101.39035		0.00000	101.26795			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	101.29583		0.00000	101.18181			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	101.12680		0.00000	101.02777			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.27000	99.84091		7.20500	105.35464			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.91000	117.18887		8.85000	117.28958			5,702,400,000,000.00	640,000,000	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.24000	117.22526		9.17000	123.63927			9,240,000,000,000.00	1,000,000,000	700,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.98500	170.55727		1.98500	170.32315			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.56000	125.73397		9.47000	126.38520			5,927,200,000,000.00	620,000,000	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.90571			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.90814			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.76379		0.00000	101.66410			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	99.85144		0.00000	101.46719			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.67255		0.00000	100.58712			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.58160		0.00000	100.48136			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	101.02219		0.00000	100.92719			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	101.05891		0.00000	100.96047			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	101.21201		0.00000	101.09710			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	101.52649		0.00000	101.37877			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.64073		100.00000	17.42096			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	37.15108		100.00000	30.55094			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.05000	102.52066		6.98500	102.51742			0.00	0	120,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	16.44405		100.00000	16.23920			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	97.57000		0.00000	97.57000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PCF03	On 06/04/2015	Spot Bond	100.00000		57.60329	100.00000	56.90135				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		101.23464	0.00000	101.14203				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		99.98178	0.00000	99.89081				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.93929	0.00000	100.84810				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.86632	0.00000	100.77527				0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000		101.10495	0.00000	101.02488				0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000		100.97684	0.00000	100.89677				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.03003	0.00000	100.93822				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.80182	0.00000	100.70450				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.78177	0.00000	100.69521				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.64302	0.00000	100.55235				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.63240	0.00000	100.54321				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.70257	0.00000	100.60523				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.66718	0.00000	100.57311				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.64496	0.00000	100.55402				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.73962	0.00000	100.63711				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.69614	0.00000	100.59801				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.66815	0.00000	100.57394				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.78055	0.00000	100.67231				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.72990	0.00000	100.62702				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.69518	0.00000	100.59718				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		99.87579	0.00000	101.36519				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		99.87200	0.00000	101.40891				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A3		On 27/01/2028	Spot Bond	0.00000	99.87029	0.00000	101.42859			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	99.86651	0.00000	101.47230			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	99.85024	0.00000	101.66026			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	99.84647	0.00000	101.70397			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	99.83540	0.00000	101.62304			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.82000	103.91519	6.75500	103.84794			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	6.74500	97.37288	6.67500	97.31277			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	8.28000	38.81395	8.19000	39.16409			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.82000	110.13362	6.75500	110.12479		9,977,617,990,000,000.00	29,269,500,000	69,715,167,000.00	
R158		On 15/09/2015	Spot Bond	6.82000	110.13362	6.75500	110.12479			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	6.72000	91.18147	6.65500	91.18047			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.82000	115.91875	6.75500	115.96881			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	6.65000	85.48830	6.58500	85.54197			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.46000	119.16537	8.37000	119.79987		9,431,520,200,000,000.00	96,870,000,000	95,301,643,600.00	
R187P		On 21/12/2026	Spot Bond	8.20000	36.13922	8.11000	36.49731			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	8.12000	33.70069	8.03000	34.06458			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.58000	282.41277	1.58000	282.04062		57,820,795,200,000.00	36,595,440,000	33,199,100,000.00	
R201		On 21/12/2014	Spot Bond	6.37500	104.43986	6.30500	104.39645		1,276,413,742,950,000.00	00,221,763,600	70,800,000,000.00	
R202		On 07/12/2033	Spot Bond	1.82000	223.69107	1.82000	223.38901		327,764,898,006,000.00	80,090,603,300	63,306,600,000.00	
R2023		On 28/02/2023	Spot Bond	8.28000	97.81948	8.21000	98.13760		7,421,821,056,000,000.00	96,355,200,000	01,619,500,000.00	
R203		On 15/09/2017	Spot Bond	7.57000	102.84306	7.51000	102.91918		8,203,848,212,000,000.00	83,731,600,000	44,198,700,000.00	
R2030		On 31/01/2030	Spot Bond	8.97000	93.66337	8.87000	94.34145		4,610,903,817,000,000.00	14,036,100,000	80,112,100,000.00	
R2037		On 31/01/2037	Spot Bond	9.14000	95.79080	9.04000	96.58459		3,463,717,762,754,000.00	78,962,556,100	74,909,256,100.00	
R204		On 21/12/2018	Spot Bond	7.82000	103.35674	7.76000	103.48070		2,063,637,236,124,000.00	42,664,608,200	01,165,091,300.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond		9.23000	96.28466		9.13000	97.16278			4,495,969,920,000,000.00	87,104,000,000	65,196,950,000.00
R207	On 15/01/2020	Spot Bond		8.04500	98.33069		7.97500	98.53441			8,220,914,061,700,000.00	21,866,260,000	03,405,700,000.00
R208	On 31/03/2021	Spot Bond		8.16000	93.03838		8.09000	93.28669			9,244,165,082,880,000.00	32,863,368,000	36,549,251,800.00
R209	On 31/03/2036	Spot Bond		9.06500	73.75472		8.97000	74.37872			2,843,028,208,500,000.00	16,770,900,000	24,447,704,600.00
R210	On 31/03/2028	Spot Bond		1.76000	166.05852		1.69000	167.21233			73,902,400,000,000.00	41,990,000,000	29,242,306,500.00
R211	On 31/01/2017	Spot Bond		0.97000	127.23779		0.97000	127.08063			94,478,000,000,000.00	97,400,000,000	27,401,066,400.00
R212	On 31/01/2022	Spot Bond		1.53000	132.76421		1.53500	132.54354			153,793,458,000,000.00	00,518,600,000	07,771,357,500.00
R213	On 28/02/2031	Spot Bond		8.94500	84.22296		8.84500	84.88323			5,216,419,816,330,000.00	83,165,994,000	13,239,679,200.00
R214	On 28/02/2041	Spot Bond		9.15000	74.57962		9.05000	75.26947			7,983,433,102,500,000.00	72,506,350,000	28,531,750,000.00
R226C	On 15/09/2014	Spot Bond		6.34500	97.52482		6.27500	97.46973			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.88000	94.11449		6.81500	94.08184			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.72000	91.18147		6.65500	91.18047			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.64000	88.34700		6.57500	88.37479			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.65000	85.48830		6.58500	85.54197			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		6.43000	98.95407		6.36000	98.88008			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		6.38000	95.91057		6.31000	95.87199			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.79000	92.51685		6.72500	92.50056			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.66000	89.66660		6.59500	89.68060			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.64000	86.81329		6.57500	86.85441			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.70000	83.89380		6.63500	83.95923			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.54500	79.10510		7.48500	79.17005			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.59500	76.09487		7.53500	76.17883			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.82500	72.63782		7.76500	72.73658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R334C	On 21/12/2018	Spot Bond	7.80500	69.96566		7.74500	70.08122			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.78500	67.40478		7.72500	67.53582			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.77500	64.91474		7.71500	65.05982			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	8.00500	61.63903		7.93500	61.82924			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.98500	59.34289		7.91500	59.54624			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	8.08000	56.69239		8.01000	56.90496			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	8.05000	54.61153		7.98000	54.83501			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	8.02000	52.62224		7.95000	52.85561			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.99000	50.72005		7.92000	50.96238			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.95000	48.94387		7.88000	49.19459			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.91000	47.24810		7.84000	47.50643			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.40000	43.32666		8.31000	43.65995			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.36000	41.75088		8.27000	42.09052			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.32000	40.24789		8.23000	40.59313			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.28000	38.81395		8.19000	39.16409			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.24000	37.44550		8.15000	37.79991			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.20000	36.13922		8.11000	36.49731			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.16000	34.89194		8.07000	35.25317			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.12000	33.70069		8.03000	34.06458			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.07051		0.00000	100.04888			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.28145		0.00000	101.16651			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.20337		0.00000	100.02966			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.11428		0.00000	99.99962			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	14.95603		100.00000	14.76971			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB2U	On 24/07/2017	Spot Bond	100.00000		6.83796	100.00000	6.75371				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		18.57569	100.00000	18.35177				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000		100.90815	0.00000	100.81161				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.42694	0.00000	100.32950				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.84327	0.00000	100.74326				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		101.35952	0.00000	101.26835				0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond	0.00000		101.08393	0.00000	101.00304				0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000		101.19444	0.00000	101.10530				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.50576	0.00000	100.41855				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000		100.00008	0.00000	99.90553				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		101.18943	0.00000	101.09175				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		101.94344	0.00000	101.84419				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		101.53823	0.00000	101.43798				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.85209	0.00000	100.75348				0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000		100.35958	0.00000	100.27224				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		99.99996	0.00000	99.90608				0.00	3,740,000,000	1,870,000,000.00
RES28	On 08/05/2014	Spot Bond	0.00000		102.54531	0.00000	102.46527				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		101.03192	0.00000	100.93416				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.93585	0.00000	100.83377				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000		100.97192	0.00000	100.87404				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		102.09666	0.00000	101.95625				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.65786	0.00000	100.50620				0.00	0	2,350,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP006	On 30/04/2019	Spot Bond	0.00000	99.73768	0.00000	102.46978				0.00	0	1,150,000,000.00
RP007	On 30/04/2016	Spot Bond	0.00000	99.76494	0.00000	102.21160				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	99.76494	0.00000	102.21160				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.75712	0.00000	100.61090				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.84424	0.00000	100.68111				0.00	0	390,000,000.00
RP016	On 10/12/2015	Spot Bond	0.00000	101.20105	0.00000	101.06141				0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	104.85923	12.35000	104.68580				0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	101.00383	0.00000	100.88746				0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	14.79531	100.00000	14.61099				0.00	0	3,660,000,000.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.93935	0.00000	100.83046				0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	101.38609	0.00000	101.27500				0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.17221	0.00000	100.06451				0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	99.99997	0.00000	99.89601				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	101.32692	0.00000	101.20786				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.56432	100.00000	2.53307				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	13.92464	100.00000	13.75496				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	25.69383	100.00000	25.37374				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	11.67840	100.00000	14.40582				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	20.54773	100.00000	20.29175				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	106.51119	0.00000	106.27521				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	99.66619	0.00000	103.30691				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.46000	102.59421	9.39000	102.82368				0.00	0	590,000,000.00
RW23	On 10/12/2023	Spot Bond	9.53000	103.32868	9.46000	103.63306				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.09500	104.85275	9.99500	105.47839				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SA063U	On 23/05/2014	Spot Bond	100.00000		92.17172		100.00000	91.02244			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		99.03855		0.00000	98.79704			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.07000		110.74801		8.00500	110.78318			12,589,200,000,000.00	1,560,000,000	3,480,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		101.22653		0.00000	101.11845			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.62000		103.86853		9.56000	103.91500			51,948,000,000,000.00	5,400,000,000	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		99.97953		0.00000	99.87878			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.77098		0.00000	100.66410			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		99.83313		0.00000	101.66938			0.00	0	250,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		99.95737		0.00000	99.85179			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		99.95845		0.00000	99.85487			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.92000		105.70030		7.85500	105.65533			538,560,000,000.00	68,000,000	1,104,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.42000		96.95694		9.36000	97.02674			0.00	0	390,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.28000		108.12585		8.21500	108.09582			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.14000		108.31611		8.07500	108.28808			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.07000		108.41142		8.00500	108.38438			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.97000		98.76834		8.91000	98.82169			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.21500		108.21413		8.15000	108.18502			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.18000		108.26170		8.11500	108.23310			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.69771		0.00000	100.60105			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.68584		0.00000	100.61818			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.70604		0.00000	100.58421			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.38796		0.00000	100.28507			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.62000		101.55013		8.56000	101.60982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS15	On 26/04/2016	Spot Bond	0.00000	100.28906	0.00000	100.20022				0.00	4,800,000,000	2,510,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.57266	0.00000	100.47393				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	104.68249	0.00000	104.59100				0.00	0	5,400,000,000.00
SBS19	On 23/06/2021	Spot Bond	9.31000	107.80847	9.24000	108.04604				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.11000	103.95975	10.02000	104.43898				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	101.37934	0.00000	101.27141				0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.67503	0.00000	101.59047				0.00	2,000,000,000	500,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	101.37346	0.00000	101.27752				0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.85562	0.00000	103.76372				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.92000	103.43577	8.86000	103.55305				0.00	0	1,440,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	9.88587	100.00000	9.77576				0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.82000	103.60670	9.75000	103.91219				0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	100.00000	7.49661	100.00000	100.00000				0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.16000	96.40703	9.07000	96.90985				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.86000	97.10814	9.79000	97.33191				0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	8.00000	110.08913	7.93500	110.10600				0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	2.11000	271.09818	2.11000	270.72141				0.00	0	200,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.67000	124.88234	1.67000	124.71610				0.00	0	570,900,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	104.70000	0.00000	104.62000				0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHF01	On 15/12/2016	Spot Bond	100.00000		9.41928	100.00000	9.30574				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.24000		123.00314	2.24000	122.82983				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.33262	6.50000	100.24498				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.76698	0.00000	100.65726				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.44481	0.00000	100.34330				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.08385	0.00000	101.98068				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.60000		100.42926	9.54000	100.46000				0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.81510	0.00000	101.71021				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.24146	0.00000	100.14122				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.57062	0.00000	100.47070				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.52187	0.00000	100.43198				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		99.87741	0.00000	101.25169				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		10.03460	100.00000	9.90959				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.82305	0.00000	100.72303				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.12000		104.88882	8.05500	104.91218			28,257,600,000,000.00	3,480,000,000	1,740,000,000.00	
SLI3	On 15/08/2023	Spot Bond	9.42000		99.05634	9.36000	99.13705			0.00	0	0.00	
SNT01	On 15/09/2017	Spot Bond	8.92000		98.91036	8.86000	98.96450			33,717,600,000,000.00	3,780,000,000	1,890,000,000.00	
SPDA1	On 21/08/2014	Spot Bond	0.00000		101.17773	0.00000	101.08548			0.00	0	0.00	
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.16145	0.00000	101.06446			0.00	0	0.00	
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.51501	0.00000	101.42388			0.00	1,000,000,000	1,000,000,000.00	
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.16969	0.00000	101.07201			0.00	0	0.00	
SPG001	On 31/10/2016	Spot Bond	0.00000		99.84162	0.00000	101.56052			0.00	0	0.00	



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	8.67000	104.89216		8.61000	104.88939			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.22840		0.00000	100.13837			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.62109		0.00000	100.53515			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.11153		0.00000	100.01854			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.71000	92.77174		9.64000	92.95031		56,318,000,000,000.00	5,800,000,000	2,520,000,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000	101.04709		0.00000	100.94170			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.57972		0.00000	100.47211			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	99.94019		0.00000	99.84049			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.76800	85.43994		9.69800	85.64341			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.83000	85.16273		9.76000	85.36459			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.62000	103.63386		7.55000	103.57338			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.30500	92.94973		9.23500	93.12266			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.73008		0.00000	100.62592			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.75000	99.39516		8.69000	99.45196			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.34000	106.35156		2.34000	106.20025			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.77000	99.76544		8.71000	99.87053			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	99.87618		0.00000	99.79574			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	101.42688		0.00000	101.29382			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.88000	107.91635		9.79000	108.43972			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.92598		0.00000	100.83280			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.28549		0.00000	100.18995			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.69231		0.00000	100.59360			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.17500	75.64355		10.07500	76.18923			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000	100.09939		0.00000	100.01652			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN024	On 21/01/2019	Spot Bond		0.00000	99.99988		0.00000	99.90278			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond		0.00000	99.98522		0.00000	99.91129			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond		0.00000	99.88163		0.00000	99.80765			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond		0.00000	99.88167		0.00000	99.80772			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond		0.00000	99.79184		0.00000	99.71177			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond		0.00000	99.66453		0.00000	99.58466			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond		0.00000	99.64855		0.00000	99.56867			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond		0.00000	99.61626		0.00000	99.53631			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond		0.00000	99.61680		0.00000	99.53696			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond		0.00000	99.55210		0.00000	99.47212			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond		0.00000	99.51939		0.00000	99.43928			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond		0.00000	99.43413		0.00000	99.35329			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond		0.00000	99.21095		0.00000	99.13044			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond		0.00000	99.08892		0.00000	99.00757			0.00	0	0.00
SY1066	On 17/04/2014	Spot Bond		100.00000	66.66670		100.00000	66.66667			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond		0.00000	99.07167		0.00000	98.99024			0.00	0	0.00
SY1068	On 16/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1069	On 05/05/2014	Spot Bond		0.00000	99.78978		0.00000	99.70893			0.00	5,200,000,000	5,200,000,000.00
SY1071	On 08/05/2014	Spot Bond		0.00000	99.74949		0.00000	99.67121			0.00	10,600,000,000	10,600,000,000.00
SY1072	On 09/06/2014	Spot Bond		100.00000	88.37772		100.00000	87.32057			0.00	0	0.00
SY1073	On 12/05/2014	Spot Bond		0.00000	99.67713		0.00000	99.59641			0.00	0	0.00
SY1074	On 21/05/2014	Spot Bond		100.00000	92.63959		100.00000	91.47870			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SZ18	On 30/09/2015	Spot Bond	7.28000	107.75491		7.21500	107.74227			4,076,800,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	9.06000	100.10857		8.97000	100.62179			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	85.66119		100.00000	84.71779			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	65.58932		100.00000	64.78123			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	29.75124		100.00000	29.38061			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00010		0.00000	99.91497			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	99.82725		0.00000	101.30968			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	101.04684		0.00000	100.96149			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.93136		0.00000	100.83762			0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000	99.95673		0.00000	99.88461			0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000	98.78450		0.00000	98.76908			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.98821		0.00000	100.90360			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.58536		0.00000	100.49685			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.61665		0.00000	100.52337			0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000	99.09283		0.00000	99.01326			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	99.87972		0.00000	101.30499			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.07000	103.27966		8.00500	103.30127			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	99.90283			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	99.90010			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.01443		7.83000	101.90627			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.90434			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.90092			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	101.67007		0.00000	101.56393			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	99.90434			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.90092			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		101.84351		7.16000	101.74459			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.89422			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.89477			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.88165			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.88342			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.82974			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.83589			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.90448			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.90010			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.09892		8.73000	102.07483			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.90489			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.90092			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.29000		98.20842		9.23000	98.38653			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.14857		0.00000	100.05566			0.00	320,000,000	320,000,000.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.15599		0.00000	100.05844			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.89395			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.89545			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.16362		0.00000	100.06130			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.88192			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.88247			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.17712		0.00000	100.06635			0.00	640,000,000	640,000,000.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.83930			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	99.83875			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.24720		0.00000	100.09256			0.00	200,000,000	410,000,000.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00021		0.00000	99.90633			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.82716		101.06155	5.75532			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	99.90489			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	108.70101		0.00000	108.60431			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	99.89258			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	99.88712			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	99.82920			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.42930		0.00000	100.34183			0.00	100,000,000	50,000,000.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00018		0.00000	99.90832			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00020		0.00000	99.90699			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00018		0.00000	99.90832			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00020		0.00000	99.90699			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00021		0.00000	99.90633			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00018		0.00000	99.90912			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00020		0.00000	99.90699			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00028		0.00000	99.89968			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00028		0.00000	99.89968			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00028		0.00000	99.89968			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00042		0.00000	99.88908			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00045		0.00000	99.88643			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00041		0.00000	99.88974			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00121		0.00000	99.83719			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00127		0.00000	99.83393			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00125		0.00000	99.83523			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.57000		102.96128		8.50500	108.84083			0.00	0	1,000,000,000.00
TL20	On 22/02/2020	Spot Bond	10.24500		82.91107		10.17500	83.06225			0.00	0	10,000,000,000.00
TN17	On 14/11/2017	Spot Bond	8.41000		106.59188		8.35000	106.65580		13,456,000,000,000.00		1,600,000,000	4,150,000,000.00
TN20	On 17/09/2020	Spot Bond	9.36000		106.40696		9.29000	106.61902		317,296,839,600,000.00		33,899,235,000	16,006,001,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.66766		100.00000	0.65719			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.46000		113.27269		9.39000	113.58757		226,094,000,000,000.00		23,900,000,000	11,200,000,000.00
TN25	On 19/08/2025	Spot Bond	9.66000		100.51443		9.57000	100.99386		287,481,600,000,000.00		29,760,000,000	14,280,000,000.00
TN27	On 14/11/2027	Spot Bond	9.60500		98.61473		9.51500	99.13954		167,127,000,000,000.00		17,400,000,000	6,810,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		101.41013		0.00000	101.32069			0.00	20,000,000	10,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		102.17493		0.00000	102.08283			0.00	1,400,000,000	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000		101.29120		0.00000	101.19970			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		101.23986		0.00000	101.14296			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		101.27309		0.00000	101.17357			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		101.27649		0.00000	101.17670			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		101.44042		0.00000	101.32766			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		101.78040		0.00000	101.64072			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.50251		0.00000	100.41428			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.28236		0.00000	100.18755			0.00	2,000,000,000	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.28844		0.00000	100.19161			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	100.00000		1.57474		100.00000	1.54831		2,250,000,000,000,000.00		22,500,000,000	50,000,000,000.00
TPDA05	On 10/04/2019	Spot Bond	100.00000		1.57474		100.00000	1.54831		3,600,000,000,000,000.00		36,000,000,000	00,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR30	On 31/12/2099	Spot Bond	10.00000	99.77894		10.00000	99.64104			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.78444		9.75000	99.64995			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.78881		100.00000	9.65910			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	99.95618		0.00000	99.88314			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	99.65421		0.00000	99.57903			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	99.45848		0.00000	99.38531			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	97.41941		0.00000	97.34025			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000	99.85206		0.00000	99.77809			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	96.72057		0.00000	96.64059			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	96.53922		0.00000	96.46021			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	99.22557		0.00000	99.14965			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	98.55771		0.00000	98.48017			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	95.45739		0.00000	95.37480			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	98.16590		0.00000	98.08019			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	94.46085		0.00000	94.36501			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	97.95176		0.00000	97.86712			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	94.20436		0.00000	94.13044			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	94.09023		0.00000	93.99702			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	97.45209		0.00000	97.36659			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	93.93416		0.00000	93.84253			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	93.71219		0.00000	93.62107			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	100.00000	67.34317		100.00000	100.00000			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	100.00000	50.57297		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
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.69885	100.00000	13.52819				0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000		68.53071	100.00000	68.53067				0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TWC03U	On 15/04/2014	Spot Bond	100.00000		68.61472	100.00000	68.61469				0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond	0.00000		101.37748	0.00000	101.30262				0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond	0.00000		101.34753	0.00000	101.27267				0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond	0.00000		101.01577	0.00000	100.93515				0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000		101.04837	0.00000	100.96296				0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000		100.99021	0.00000	100.90904				0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000		100.18332	0.00000	100.09999				0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000		100.13195	0.00000	100.04948				0.00	100,000,000	100,000,000.00
TWC049	On 24/07/2014	Spot Bond	0.00000		100.11666	100.00000	78.83369				0.00	29,100,000,000	20,800,000,000.00
TWC050	On 26/05/2014	Spot Bond	0.00000		100.11338	100.00000	93.01717				0.00	26,600,000,000	26,600,000,000.00
TWC051	On 25/07/2014	Spot Bond	100.00000		79.52070	100.00000	100.00000				0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000		101.15730	0.00000	101.06545				0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000		100.13124	100.00000	78.83369				0.00	300,000,000	300,000,000.00
TWCM08	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000		101.03130	0.00000	100.94945				0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000		100.11781	100.00000	78.83369				0.00	200,000,000	200,000,000.00
UG21	On 02/03/2021	Spot Bond	9.56000		107.09959	9.49000	107.32419				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000	0.00000	99.91352				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00021	0.00000	99.89625				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR043	On 06/04/2015	Spot Bond	0.00000	100.35508		0.00000	100.23596			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.91000	101.86931		9.85000	101.90611			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.44097		0.00000	100.35466			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.43413		0.00000	100.34681			0.00	0	22,500,000,000.00
VKE01	On 08/05/2015	Spot Bond	0.00000	101.35943		0.00000	101.26430			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	101.40582		0.00000	101.30738			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	101.40783		0.00000	101.30925			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.47797		0.00000	100.38183			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.49155		0.00000	100.39269			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.18000	115.14376		7.11500	115.16589		140,728,000,000,000.00	19,600,000,000	9,800,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.45000	234.52475		1.45000	234.21962		1,347,775,000,000.00	929,500,000	1,129,500,000.00	
WSP1	On 28/05/2015	Spot Bond	7.12000	105.54726		7.05500	105.51487			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.07500	106.08309		8.01500	106.13226		140,505,000,000,000.00	17,400,000,000	8,700,000,000.00	
WSP3	On 28/05/2019	Spot Bond	8.37500	106.14160		8.31500	106.27122			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.67000	105.12778		8.60000	105.33540			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.70000	105.15414		8.63000	105.40070		43,500,000,000,000.00	5,000,000,000	3,340,000,000.00	
Z014	On 30/06/2015	Spot Bond	6.77000	92.37905		6.70500	92.36407			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.41000	98.80275		6.34000	98.73094			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.70000	90.63651		6.63500	90.64056			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.39000	96.26619		6.32000	96.22298			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.77000	92.36206		6.70500	92.34724			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.76500	66.08478		7.70500	66.22462			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	35.45619		100.00000	35.12112			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	18.76741		100.00000	18.59005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total for j-Bonds :</b>										1.39e+017	1,942,648,800	59 494 901 500.00
<b>Grand Total:</b>										1.39e+017	1,942,702,156	59 498 340 126.00