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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 09/07/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 10/07/2014	Any day expiry		10.68420	10.68420		10.70600	10.70600		9.78	0.00	0	0.00
\$ / R	On 10/07/2014	Any day expiry	10.74	Call	6.35350	0.00635	21.01090	0.02101	6.354	11.14	0.00	0	250.00
\$ / R	On 14/07/2014	Any day expiry		10.68760	10.68760		10.71130	10.71130		8.70	0.00	0	0.00
\$ / R	On 14/07/2014	Any day expiry	10.50	Call	192.61960	0.19262	218.16890	0.21817	192.620	10.86	0.00	0	1,500.00
\$ / R	On 14/07/2014	Any day expiry	10.90	Call	5.56770	0.00557	11.14420	0.01114	5.568	12.01	0.00	0	1,000.00
\$ / R	On 15/07/2014	Any day expiry		10.68940	10.68940		10.71310	10.71310		8.89	0.00	0	0.00
\$ / R	On 15/07/2014	Any day expiry	10.59	Call	117.94430	0.11794	143.31920	0.14332	117.944	10.00	0.00	0	7,000.00
\$ / R	On 16/07/2014	Any day expiry		10.69110	10.69110		10.71480	10.71480		9.01	0.00	0	0.00
\$ / R	On 16/07/2014	Any day expiry	10.70	Call	48.91890	0.04892	69.61290	0.06961	48.919	9.01	0.00	0	5,000.00
\$ / R	On 28/07/2014	Any day expiry		10.71200	10.71200		10.73560	10.73560		9.45	0.00	0	348.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.54	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	54.10690	0.05411	66.49450	0.06649	54.107	10.09	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry		10.71370	10.71370		10.73730	10.73730		9.51	0.00	0	7,308.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	149.25400	0.14925	139.05670	0.13906	149.254	9.98	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	0.07220	0.00007	0.11270	0.00011	0.072	21.17	0.00	0	500.00
\$ / R	On 07/08/2014	Any day expiry		10.72930	10.72930		10.75280	10.75280		9.62	0.00	0	0.00
\$ / R	On 07/08/2014	Any day expiry	10.81	Put	167.77550	0.16778	156.98300	0.15698	167.775	10.18	0.00	0	2,000.00
\$ / R	On 07/08/2014	Any day expiry	10.90	Call	61.50100	0.06150	71.69490	0.07169	61.501	10.63	0.00	0	2,000.00

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 07/08/2014	Any day expiry	10.90	Put	232.20100	0.23220	218.89490	0.21889	232.201	10.63	0.00	0	2,000.00
\$ / R	On 08/08/2014	Any day expiry			10.73110	10.73110	10.75460	10.75460		9.66	0.00	0	0.00
\$ / R	On 08/08/2014	Any day expiry	10.74	Call	116.66160	0.11666	132.34000	0.13234	116.662	9.86	0.00	0	250.00
\$ / R	On 22/08/2014	Any day expiry			10.75580	10.75580	10.77940	10.77940		9.88	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	18.14360	0.01814	17.41700	0.01742	18.144	9.44	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	3.36130	0.00336	4.27030	0.00427	3.361	15.39	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.76470	10.76470	10.78840	10.78840		9.82	0.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	176.58590	0.17659	169.53490	0.16953	176.586	10.05	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	0.51520	0.00052	0.69530	0.00070	0.515	16.97	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.76640	10.76640	10.79010	10.79010		10.00	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.01710	0.00002	0.02040	0.00002	0.017	18.99	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	92.33630	0.09234	105.71710	0.10572	92.336	10.73	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry			10.78590	10.78590	10.80980	10.80980		9.94	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	197.24330	0.19724	217.52850	0.21753	197.243	9.88	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.79860	10.79860	10.82270	10.82270		10.06	372,335,728.00	34,480	686,246.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.38900	0.00039	0.46550	0.00047	0.389	16.42	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.47710	0.00048	0.56300	0.00056	0.477	16.05	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.50220	0.00050	0.59050	0.00059	0.502	15.96	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.65020	0.00065	0.75120	0.00075	0.650	15.51	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	5.44710	0.00545	5.62180	0.00562	5.447	11.91	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	9.98060	0.00998	10.39620	0.01040	9.981	10.79	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	13.32760	0.01333	13.90020	0.01390	13.328	10.28	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	17.42350	0.01742	18.16050	0.01816	17.423	9.81	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	17.95830	0.01796	18.71460	0.01871	17.958	9.76	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	18.51110	0.01851	19.28610	0.01929	18.511	9.71	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	19.67380	0.01967	20.48790	0.02049	19.674	9.61	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	20.91700	0.02092	21.77020	0.02177	20.917	9.51	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	27.22900	0.02723	28.02240	0.02802	27.229	9.56	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	40.28800	0.04029	40.83330	0.04083	40.288	9.64	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	442.78170	0.44278	467.33040	0.46733	442.782	9.66	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	44.18170	0.04418	44.63040	0.04463	44.182	9.66	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	62.55560	0.06256	62.46280	0.06246	62.556	9.74	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	366.49090	0.36649	390.32100	0.39032	366.491	9.76	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	67.89090	0.06789	67.62100	0.06762	67.891	9.76	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	359.27430	0.35927	383.01170	0.38301	359.274	9.77	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	73.53800	0.07354	73.07540	0.07308	73.538	9.78	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	82.60680	0.08261	81.82120	0.08182	82.607	9.81	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	317.66100	0.31766	340.73770	0.34074	317.661	9.83	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	89.06100	0.08906	88.03770	0.08804	89.061	9.83	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	95.84720	0.09585	94.56900	0.09457	95.847	9.85	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	297.96710	0.29797	320.65580	0.32066	297.967	9.86	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	99.36710	0.09937	97.95580	0.09796	99.367	9.86	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	118.23860	0.11824	116.09550	0.11610	118.239	9.91	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	254.98980	0.25499	276.62510	0.27663	254.990	9.93	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	143.73400	0.14373	140.58190	0.14058	143.734	9.97	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	211.06960	0.21107	231.27120	0.23127	211.070	10.01	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	199.75500	0.19976	194.40880	0.19441	199.755	10.15	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	205.83880	0.20584	200.26870	0.20027	205.839	10.19	0.00	0	6,500.00

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\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	170.60660		0.17061		188.90940	0.18891	170.607	10.23	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	139.59370		0.13959		155.84670	0.15585	139.594	10.61	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	119.40930		0.11941		134.09380	0.13409	119.409	10.90	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	320.80930		0.32081		311.39380	0.31139	320.809	10.90	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	95.64310		0.09564		108.20400	0.10820	95.643	11.32	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	93.55550		0.09356		105.91480	0.10591	93.555	11.36	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	68.95250		0.06895		78.70540	0.07871	68.953	11.94	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	55.74980		0.05575		63.91690	0.06392	55.750	12.36	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	50.38320		0.05038		57.90700	0.05791	50.383	12.58	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	43.85160		0.04385		50.55740	0.05056	43.852	12.89	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	42.17280		0.04217		48.66240	0.04866	42.173	12.98	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	41.36270		0.04136		47.74520	0.04775	41.363	13.03	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	742.76270		0.74276		725.04520	0.72505	742.763	13.03	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	40.57110		0.04057		46.84940	0.04685	40.571	13.07	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	21.99270		0.02199		25.61820	0.02562	21.993	14.58	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	15.58460		0.01558		18.31780	0.01832	15.585	14.92	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,216.98460		1.21698		1,195.61780	1.19562	1,216.985	14.92	0.00	0	799.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	7.54740		0.00755		9.07310	0.00907	7.547	15.26	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	6.06570		0.00607		7.33970	0.00734	6.066	15.35	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	5.43480		0.00543		6.59800	0.00660	5.435	15.40	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	4.73580		0.00474		5.77260	0.00577	4.736	15.47	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	2.00080		0.00200		2.49930	0.00250	2.001	15.85	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.81150		10.81150		10.83570	10.83570		10.34	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	74.03190		0.07403		73.15030	0.07315	74.032	9.90	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	86.02020		0.08602		84.71700	0.08472	86.020	9.95	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.81880		10.81880		10.84310	10.84310		10.43	0.00	0	162.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	198.67040		0.19867		193.07700	0.19308	198.670	10.37	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	3.35680		0.00336		4.65230	0.00465	3.357	17.71	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.82440		10.82440		10.84870	10.84870		10.42	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.15560		0.00016		0.17150	0.00017	0.156	17.60	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	162.33120		0.16233		177.92470	0.17792	162.331	10.86	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.84090		10.84090		10.86540	10.86540		10.53	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	277.58930		0.27759		297.97970	0.29798	277.589	10.40	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.88140		10.88140		10.90660	10.90660		10.91	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.71010		0.00071		0.73400	0.00073	0.710	17.49	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	219.55420		0.21955		212.46580	0.21247	219.554	10.78	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	148.48150		0.14848		159.70340	0.15970	148.481	12.15	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	10.21560		0.01022		11.30750	0.01131	10.216	18.28	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.89320		10.89320		10.91850	10.91850		10.96	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	37.06310		0.03706		36.30490	0.03630	37.063	10.45	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	67.39840		0.06740		72.61640	0.07262	67.398	14.55	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.93450		10.93450		10.95990	10.95990		11.05	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	230.38840		0.23039		223.57680	0.22358	230.388	10.94	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	26.17640		0.02618		26.71030	0.02671	26.176	20.50	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.94040		10.94040		10.96580	10.96580		11.07	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	1.46900		0.00147		1.45590	0.00146	1.469	17.02	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	203.72480		0.20372		214.87890	0.21488	203.725	12.18	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			10.96590		10.96590		10.99150	10.99150		11.39	0.00	0	4,000.00

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\$ / R	On 12/12/2014	Foreign Exchange Future		10.96790	10.96790		10.99350	10.99350		11.39	24,677,775.00	2,250	164,588.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	7.25930	0.00726	7.05500	0.00706	7.259	14.16	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	12.94540	0.01295	12.56200	0.01256	12.945	12.91	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	23.17720	0.02318	22.44050	0.02244	23.177	11.69	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	27.63380	0.02763	26.73400	0.02673	27.634	11.33	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	36.94420	0.03694	35.67570	0.03568	36.944	11.13	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	915.17780	0.91518	939.09110	0.93909	915.178	11.00	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	47.27780	0.04728	45.59110	0.04559	47.278	11.00	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	743.40760	0.74341	766.17750	0.76618	743.408	10.73	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	82.58540	0.08259	79.46940	0.07947	82.585	10.68	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	84.43730	0.08444	81.24720	0.08125	84.437	10.67	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	86.32550	0.08633	83.05990	0.08306	86.325	10.65	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	90.20430	0.09020	86.78210	0.08678	90.204	10.63	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	102.70880	0.10271	98.79140	0.09879	102.709	10.55	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	104.92300	0.10492	100.91850	0.10092	104.923	10.54	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	119.87050	0.11987	115.31850	0.11532	119.870	10.61	0.00	0	22,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	126.21530	0.12622	121.43790	0.12144	126.215	10.64	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	136.12990	0.13613	131.00440	0.13100	136.130	10.69	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	153.72550	0.15373	0.00000	0.00000	153.725	10.77	1,623,033.83	10,558	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	164.92690	0.16493	158.82210	0.15882	164.927	10.82	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	192.95590	0.19296	185.94720	0.18595	192.956	10.92	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	443.67670	0.44368	461.87130	0.46187	443.677	10.97	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	438.05790	0.43806	456.11820	0.45612	438.058	10.99	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	247.13350	0.24713	238.50680	0.23851	247.133	11.11	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	374.78860	0.37479	391.20980	0.39121	374.789	11.17	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	303.45590	0.30346	293.30200	0.29330	303.456	11.28	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	342.49120	0.34249	331.36430	0.33136	342.491	11.39	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	406.78280	0.40678	394.35150	0.39435	406.783	11.70	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	475.44670	0.47545	461.77860	0.46178	475.447	12.01	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	170.96170	0.17096	179.69950	0.17970	170.962	12.94	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	151.12550	0.15113	158.91780	0.15892	151.125	13.29	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	147.85200	0.14785	155.48570	0.15549	147.852	13.36	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	146.24810	0.14625	0.00000	0.00000	146.248	13.39	2,805,184.81	19,181	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	100.74960	0.10075	105.99840	0.10600	100.750	14.55	0.00	0	28,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	99.76950	0.09977	104.96490	0.10496	99.770	14.59	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	91.49660	0.09150	96.24930	0.09625	91.497	14.88	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	76.41580	0.07642	80.40740	0.08041	76.416	15.46	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	75.71730	0.07572	79.67400	0.07967	75.717	15.49	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	42.86300	0.04286	45.07640	0.04508	42.863	17.65	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	41.09000	0.04109	43.20590	0.04321	41.090	17.83	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	36.99170	0.03699	38.88150	0.03888	36.992	18.45	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	36.80820	0.03681	38.68910	0.03869	36.808	18.54	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	17.53880	0.01754	18.52190	0.01852	17.539	23.39	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry		10.97380	10.97380		10.99940	10.99940		11.38	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	237.78920	0.23779	229.43150	0.22943	237.789	11.07	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	35.14120	0.03514	36.85100	0.03685	35.141	21.03	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry		10.98950	10.98950		11.01520	11.01520		11.37	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	2.33520	0.00234	2.26390	0.00226	2.335	16.76	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	262.88260	0.26288	274.95000	0.27495	262.883	11.97	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.06050	11.06050	11.08640	11.08640		11.71	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	3.70320	0.00370	3.56320	0.00356	3.703	16.39	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	248.08550	0.24809	239.80880	0.23981	248.085	11.18	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	331.06810	0.33107	343.88150	0.34388	331.068	11.99	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	58.79020	0.05879	60.74350	0.06074	58.790	22.47	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.11590	11.11590	11.14200	11.14200		11.79	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	255.20790	0.25521	247.28060	0.24728	255.208	11.31	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	74.05290	0.07405	76.14930	0.07615	74.053	22.89	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.11790	11.11790	11.14400	11.14400		11.27	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	4.86410	0.00486	4.63130	0.00463	4.864	16.12	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	406.10020	0.40610	419.66030	0.41966	406.100	11.92	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.15350	11.15350	11.17970	11.17970		11.93	0.00	0	22,611.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	74.61820	0.07462	71.56970	0.07157	74.618	11.36	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	111.72480	0.11172	108.25060	0.10825	111.725	11.20	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	154.31760	0.15432	150.49000	0.15049	154.318	11.07	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	236.49920	0.23650	228.00800	0.22801	236.499	11.26	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	253.62180	0.25362	244.88670	0.24489	253.622	11.32	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	304.18220	0.30418	294.79230	0.29479	304.182	11.51	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	217.20110	0.21720	224.84150	0.22484	217.201	14.08	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	140.74600	0.14075	145.67550	0.14568	140.746	15.64	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	107.11390	0.10711	110.68710	0.11069	107.114	16.74	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	85.27490	0.08527	85.52030	0.08552	85.275	21.21	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.17530	11.17530	11.20150	11.20150		12.06	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	259.40640	0.25941	251.89310	0.25189	259.406	11.35	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	72.33920	0.07234	74.32640	0.07433	72.339	22.49	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.24040	11.24040	11.26660	11.26660		12.22	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	263.20640	0.26321	256.60760	0.25661	263.206	11.42	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	79.33160	0.07933	81.35610	0.08136	79.332	22.44	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.30110	11.30110	11.32660	11.32660		12.38	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	265.64790	0.26565	260.18890	0.26019	265.648	11.47	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	80.45820	0.08046	82.18320	0.08218	80.458	22.30	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.33460	11.33460	11.35980	11.35980		12.39	0.00	0	9,846.00
\$ / R	On 26/06/2015	Any day expiry			11.36390	11.36390	11.38870	11.38870		12.50	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	266.79300	0.26679	264.07760	0.26408	266.793	11.50	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	78.10580	0.07811	79.26730	0.07927	78.106	22.15	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.43320	11.43320	11.45780	11.45780		12.70	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	274.70480	0.27470	272.17040	0.27217	274.705	11.70	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	80.48460	0.08048	86.35540	0.08636	80.485	21.80	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.49440	11.49440	11.51890	11.51890		12.99	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	284.12630	0.28413	279.98620	0.27999	284.126	11.94	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	81.84260	0.08184	82.99520	0.08300	81.843	21.80	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.53230	11.53230	11.55680	11.55680		13.04	0.00	0	160.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	213.11250	0.21311	209.16730	0.20917	213.113	11.96	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	300.06710	0.30007	306.70620	0.30671	300.067	16.07	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.56180	11.56180	11.58630	11.58630		13.25	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	290.15430	0.29015	285.89370	0.28589	290.154	12.08	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	86.88770	0.08689	88.01590	0.08802	86.888	21.79	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2015	Any day expiry		11.62500	11.62500		11.64950	11.64950		13.32	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	295.28040	0.29528	291.27030	0.29127	295.280	12.21	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	90.78980	0.09079	91.60570	0.09161	90.790	21.49	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry		11.68400	11.68400		11.70850	11.70850		13.52	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	299.38370	0.29938	295.04950	0.29505	299.384	12.31	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	81.79550	0.08180	82.67780	0.08268	81.796	21.28	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future		11.72400	11.72400		11.74850	11.74850		13.54	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	1,098.00720	1.09801	1,117.84800	1.11785	1,098.007	12.46	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry		11.73880	11.73880		11.76330	11.76330		13.55	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	302.08890	0.30209	298.00940	0.29801	302.089	12.37	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	74.23390	0.07423	80.19090	0.08019	74.234	21.05	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future		10.79860	10.79860		10.82270	10.82270		10.06	53,993.00	5	924.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future		10.96790	10.96790		10.99350	10.99350		11.39	32,903.70	3	22.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	44,934.92430	0.44935	46,767.76450	0.46768	44,934.924	10.95	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future		11.15350	11.15350		11.17970	11.17970		11.93	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future		18.50010	18.50010		18.51430	18.51430		10.00	20,775,612.30	1,123	42,192.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	9.54340	0.00954	9.80250	0.00980	9.543	13.50	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	21.41530	0.02142	21.03120	0.02103	21.415	10.84	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	25.06280	0.02506	24.36810	0.02437	25.063	10.17	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	33.62710	0.03363	32.16250	0.03216	33.627	9.04	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	39.90480	0.03990	38.47690	0.03848	39.905	9.09	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	154.50630	0.15451	166.96440	0.16696	154.506	10.91	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	82.25100	0.08225	90.84610	0.09085	82.251	11.68	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	77.53560	0.07754	85.68890	0.08569	77.536	11.75	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	56.06120	0.05606	61.85810	0.06186	56.061	12.13	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future		18.77260	18.77260		18.78870	18.78870		11.15	4,693,150.00	250	10,111.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	405.39710	0.40540	406.47580	0.40648	405.397	10.92	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry		18.90330	18.90330		18.91960	18.91960		11.45	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	315.32180	0.31532	316.69930	0.31670	315.322	10.93	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	431.47120	0.43147	432.08860	0.43209	431.471	11.14	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	492.69400	0.49269	492.87620	0.49288	492.694	11.24	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	167.83100	0.16783	173.28730	0.17329	167.831	14.26	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	103.71340	0.10371	107.29160	0.10729	103.713	14.64	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	102.20470	0.10220	105.73410	0.10573	102.205	14.65	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future		19.06280	19.06280		19.07980	19.07980		12.06	0.00	0	250.00
£ / R	On 12/06/2015	Foreign Exchange Future		19.33980	19.33980		19.35450	19.35450		12.30	0.00	0	0.00
¥ / R	On 15/09/2014	Foreign Exchange Future		0.10623	0.10623		0.10662	0.10662		12.72	0.00	0	2,764.00
¥ / R	On 12/12/2014	Foreign Exchange Future		0.10797	0.10797		0.10838	0.10838		14.04	0.00	0	13,501.00
¥ / R	On 16/03/2015	Foreign Exchange Future		0.10991	0.10991		0.11031	0.11031		14.22	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future		14.73370	14.73370		14.73940	14.73940		10.21	7,514,187.00	510	69,978.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	9.79750	0.00980	9.02950	0.00903	9.798	10.94	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	23.15140	0.02315	23.28020	0.02328	23.151	10.24	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	36.24040	0.03624	35.87600	0.03588	36.240	10.02	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	92.71100	0.09271	93.27330	0.09327	92.711	10.10	0.00	0	650.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	100.71390		0.10071		101.41150	0.10141	100.714	10.11	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	47.38050		0.04738		51.42700	0.05143	47.381	12.52	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	17.24540		0.01725		19.99860	0.02000	17.245	14.10	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.97140	14.97140			14.97890	14.97890		11.14	3,742,850.00	250	13,670.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	39.12330		0.03912		35.55290	0.03555	39.123	11.35	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	60.49790		0.06050		56.79530	0.05680	60.498	11.10	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	125.54000		0.12554		129.10120	0.12910	125.540	13.60	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.23330	15.23330			15.24130	15.24130		11.47	0.00	0	2,526.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.49250	15.49250			15.49850	15.49850		12.07	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0	0.00
AL12	On 07/08/2014	Index Future			499.10500	499.10500			497.86700	497.86700			0.00	0	0.00
AL12	On 06/11/2014	Index Future			506.52500	506.52500			505.27200	505.27200			0.00	0	0.00
AL12	On 05/02/2015	Index Future			514.33300	514.33300			513.06900	513.06900			0.00	0	0.00
AL37	On 07/08/2014	Index Future			425.22100	425.22100			424.52500	424.52500			0.00	0	0.00
AL37	On 06/11/2014	Index Future			431.54300	431.54300			430.83900	430.83900			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			500.77600	500.77600			499.54800	499.54800			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			508.22200	508.22200			506.97800	506.97800			0.00	0	1.00
ALBI	On 07/08/2014	Index Future			455.41000	455.41000			454.50800	454.50800			0.00	0	597.00
ALBI	On 06/11/2014	Index Future			462.18100	462.18100			461.26700	461.26700			0.00	0	48.00
ALBI	On 05/02/2015	Index Future			469.30500	469.30500			468.38500	468.38500			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.10880	10.10880			10.12840	10.12840		10.30	5,094,835.20	504	14,265.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.20580	10.20580			10.22660	10.22660		10.38	0.00	0	7,085.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	45.76990	0.04577			43.24490	0.04324	45.770	10.60	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	116.44120	0.11644			111.51940	0.11152	116.441	10.45	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	359.69600	0.35970			373.05590	0.37306	359.696	10.41	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	114.46220	0.11446			120.44120	0.12044	114.462	11.51	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	105.49950	0.10550			111.09670	0.11110	105.500	11.62	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.31400	10.31400			10.33510	10.33510		10.86	0.00	0	300.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.42270	10.42270			10.44260	10.44260		11.30	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			10.12440	10.12440			10.12770	10.12770		9.05	0.00	0	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.26100	10.26100			10.26530	10.26530		10.51	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			32.95410	32.95410			-39.16390	-39.16390			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			738.68080	738.68080			755.94220	755.94220			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			823.93550	823.93550			841.85810	841.85810			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			1.65220	1.65220			3.62840	3.62840			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			679.41530	679.41530			696.36930	696.36930			0.00	0	1,871.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFM	On 15/09/2014	Can-Do Future	99.48900		99.48900		103.74050	103.74050			0.00	0	5,000.00
CF CANDO CAFU	On 21/07/2014	Can-Do Future	897.64490		897.64490		1,195.06790	1,195.06790			0.00	0	24.00
CF CANDO CAFW	On 06/08/2014	Can-Do Future	52.28430		52.28430		54.18810	54.18810			0.00	0	50,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future	12.12460		12.12460		12.13230	12.13230		10.47	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future	12.32500		12.32500		12.33430	12.33430		11.61	0.00	0	834.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.54790		12.54790		12.55770	12.55770		12.29	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future	1.73420		1.73420		1.73660	1.73660		9.83	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.75340		1.75340		1.75620	1.75620		10.90	0.00	0	0.00
E170	On 09/07/2014	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/08/2014	Bond Future	124.01667		124.01667		123.92750	123.92750			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	124.39463		124.39463		124.30606	124.30606			0.00	0	0.00
ES18	On 09/07/2014	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/08/2014	Bond Future	9.61823		84.68456		9.64697	84.47153			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	9.71763		82.15906		9.74712	81.94418			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.81676		83.42601		9.84697	83.20961			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 09/07/2014	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	454.02700		454.02700		453.13700	453.13700			0.00	0	524.00
GOVI	On 06/11/2014	GOVI	460.77700		460.77700		459.87700	459.87700			0.00	0	28.00
GOVI	On 05/02/2015	GOVI	467.88000		467.88000		466.97300	466.97300			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	117.22400		117.22400		117.26649	117.26649			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	118.98145		118.98145		119.02651	119.02651			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/08/2014	Bond Future	122.16829		122.16829		122.15210	122.15210			0.00	0	1,015.00
I2038	On 06/11/2014	Bond Future	123.99979		123.99979		123.98537	123.98537			0.00	0	900.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2046	On 09/07/2014		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/08/2014		Bond Future	122.31447	122.31447		122.29807	122.29807			0.00	0	0.00
I2046	On 06/11/2014		Bond Future	122.80301	122.80301		122.78820	122.78820			0.00	0	5,348.00
I2050	On 07/08/2014		Bond Future	128.05610	128.05610		128.03782	128.03782			0.00	0	688.00
I2050	On 06/11/2014		Bond Future	129.97592	129.97592		129.95946	129.95946			0.00	0	2,112.00
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/08/2014		Index Future	217.31800	217.31800		217.40500	217.40500			0.00	0	713.00
IGOV	On 06/11/2014		Index Future	220.57600	220.57600		220.66600	220.66600			0.00	0	640.00
IGOV	On 05/02/2015		Index Future	224.00200	224.00200		224.09700	224.09700			0.00	0	0.00
ILBI	On 07/08/2014		Index Future	588.90100	588.90100		589.09500	589.09500			0.00	0	210.00
ILBI	On 06/11/2014		Index Future	597.77200	597.77200		597.97100	597.97100			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014		Can-Do Interest Rate	143.30446	143.30446		143.33190	143.33190			0.00	0	635.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	5.82000	94.18000		5.82000	94.18000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014		Jibar Tradeable Future	6.11000	93.89000		6.11000	93.89000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.18000	93.82000		6.18000	93.82000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.31000	93.69000		6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014		Jibar Tradeable Future	6.40000	93.60000		6.40000	93.60000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.53000	93.47000		6.53000	93.47000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.81000	93.19000		6.81000	93.19000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.02000	92.98000		7.02000	92.98000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.23000	92.77000		7.23000	92.77000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.39000	92.61000		7.39000	92.61000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.53000	92.47000		7.53000	92.47000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.66000	92.34000		7.66000	92.34000			0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.48010	9.48010		9.47670	9.47670		7.04	0.00	0	0.00
NZ\$ / R	On 12/12/2014		Foreign Exchange Future	9.54480	9.54480		9.54450	9.54450		8.69	0.00	0	0.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.36440	1.36440		1.36190	1.36190			0.00	0	225.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.36500	1.36500		1.36250	1.36250			0.00	0	0.00
R157	On 07/08/2014		Bond Future	6.74302	112.48864		6.78331	112.44464		1.00	0.00	0	6,048.00
R157	On 06/11/2014		Bond Future	6.97817	107.34889		7.02913	107.30599		1.00	0.00	0	0.00
R157	On 05/02/2015		Bond Future	7.33632	109.00449		7.40633	108.96325		1.00	0.00	0	0.00
R157	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/08/2014		Bond Future	8.31238	118.16841		8.35067	117.84346		8.86	47,267,364.00	400	40,078.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future	7.60	Call	17.31000		0.01731		20.12000	0.02012	17.310	8.61	0.00	0	210.00
R186	On 07/08/2014	Bond Future	8.00	Call	288.55000		0.28855		282.55000	0.28255	288.550	8.76	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.25	Call	932.93000		0.93293		874.33000	0.87433	932.930	8.86	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.43	Put	754.32000		0.75432		950.87000	0.95087	754.320	8.96	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.70	Put	213.13000		0.21313		307.71000	0.30771	213.130	9.10	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	59.63000		0.05963		99.05000	0.09905	59.630	9.23	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	8.65000		0.00865		17.70000	0.01770	8.650	9.38	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.39140		119.92533		8.43088	119.59737		9.50	0.00	0	23,112.00
R186	On 06/11/2014	Bond Future	9.17	Put	600.45000		0.60045		796.49000	0.79649	600.450	9.80	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.46710		116.47928		8.50774	116.14875		10.02	0.00	0	0.00
R186	On 05/02/2015	Bond Future	9.00	Put	1,835.14000		1.83514		2,132.31000	2.13231	1,835.140	10.26	0.00	0	9,600.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/08/2014	Bond Future			287.17426		287.17426		287.58516	287.58516			0.00	0	0.00
R197	On 06/11/2014	Bond Future			291.47952		291.47952		291.90101	291.90101			0.00	0	905.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.93988		102.19633		5.98065	102.18170		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/08/2014	Bond Future			229.96179		229.96179		229.93304	229.93304		10.28	0.00	0	126.00
R202	On 06/11/2014	Bond Future			233.40924		233.40924		233.38359	233.38359			0.00	0	44,466.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.14046		101.09544		8.18422	100.83402		7.32	0.00	0	11,508.00
R2023	On 06/11/2014	Bond Future			8.22965		98.67841		8.27501	98.41467		8.03	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.31757		100.19981		8.36457	99.93408		8.10	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.28373		105.98459		7.34509	105.81476		2.86	0.00	0	24,351.00
R203	On 07/08/2014	Bond Future	6.84	Call	26.02000		0.02602		21.89000	0.02189	26.020	2.79	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.41139		103.39733		7.47822	103.22665		2.96	0.00	0	6,432.00
R203	On 06/11/2014	Bond Future	6.84	Call	185.20000		0.18520		179.33000	0.17933	185.200	2.87	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	269.65000		0.26965		259.02000	0.25902	269.650	2.89	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.54561		104.99167		7.61883	104.82056		2.91	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,101.32000		1.10132		1,060.61000	1.06061	1,101.320	2.90	0.00	0	55.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030			On 09/07/2014	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2030			On 07/08/2014	Bond Future	8.77833	93.73691	8.80667	93.51112			0.00	0	1,868.00
R2030			On 06/11/2014	Bond Future	8.85676	95.13092	8.88580	94.90333			0.00	0	2,313.00
R2030			On 05/02/2015	Bond Future	8.93348	92.59076	8.96320	92.36171			0.00	0	0.00
R2032			On 09/07/2014	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2037			On 09/07/2014	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2037			On 07/08/2014	Bond Future	8.99176	95.56054	9.01992	95.30149			0.00	0	8,604.00
R2037			On 06/11/2014	Bond Future	9.06617	96.98170	9.09499	96.72039			0.00	0	1,398.00
R2037			On 05/02/2015	Bond Future	9.13896	94.21965	9.16842	93.95641			0.00	0	0.00
R204			On 07/08/2014	Bond Future	7.56882	102.69712	7.61382	102.53119		4.16	0.00	0	14,506.00
R204	7.78	Put	On 07/08/2014	Bond Future	193.68000	0.19368	257.42000	0.25742	193.680	4.23	0.00	0	530.00
R204			On 06/11/2014	Bond Future	7.67955	104.22402	7.72736	104.05719		4.21	0.00	0	200.00
R204	7.99	Put	On 06/11/2014	Bond Future	563.48000	0.56348	669.43000	0.66943	563.480	4.27	0.00	0	1,270.00
R204			On 05/02/2015	Bond Future	7.78927	101.79655	7.84007	101.62933		4.34	0.00	0	0.00
R204			On 21/12/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157			On 15/01/2020	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203			On 21/12/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2048			On 07/08/2014	Bond Future	9.05469	100.72164	9.07747	100.49019			0.00	0	5,554.00
R2048			On 06/11/2014	Bond Future	9.12747	97.79314	9.15077	97.55983			0.00	0	8,951.00
R2048			On 05/02/2015	Bond Future	9.19889	99.30098	9.22268	99.06619			0.00	0	0.00
R2048			On 28/02/2048	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207			On 07/08/2014	Bond Future	7.79016	98.18982	7.83483	97.99822		5.30	0.00	0	33,961.00
R207			On 06/11/2014	Bond Future	7.89032	99.64967	7.93724	99.45675		5.40	0.00	0	434.00
R207			On 05/02/2015	Bond Future	7.99015	97.54498	8.03944	97.35117		5.60	0.00	0	0.00
R207			On 07/05/2015	Bond Future	8.06747	99.19384	8.11941	98.99874		5.58	0.00	0	0.00
R207	7.73	Call	On 07/05/2015	Bond Future	1,398.37000	1.39837	1,448.63000	1.44863	1,398.370	5.45	0.00	0	66.00
R207			On 15/01/2020	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157			On 15/01/2020	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203			On 15/01/2020	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208			On 07/08/2014	Bond Future	7.95337	96.34679	7.99244	96.15608		6.20	0.00	0	16,414.00
R208	8.28	Put	On 07/08/2014	Bond Future	161.00000	0.16100	223.46000	0.22346	161.000	6.30	0.00	0	630.00
R208			On 06/11/2014	Bond Future	8.04864	94.38132	8.08935	94.18926		6.64	0.00	0	571.00
R208	8.50	Put	On 06/11/2014	Bond Future	636.09000	0.63609	773.02000	0.77302	636.090	6.80	0.00	0	1,520.00
R208			On 05/02/2015	Bond Future	8.14156	95.83671	8.18393	95.64370		6.63	0.00	0	0.00
R208			On 31/03/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157			On 31/03/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.91959		76.87651		8.94740	76.66544		13.11	0.00	0	10,760.00
R209	On 06/11/2014	Bond Future			8.99075		74.87333		9.01920	74.66027		14.72	0.00	0	16,291.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,070.31000		1.07031		1,182.43000	1.18243	1,070.310	14.46	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,713.92000		1.71392		1,824.97000	1.82497	1,713.920	14.59	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,370.61000		2.37061		2,468.44000	2.46844	2,370.610	14.69	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,554.03000		2.55403		2,646.89000	2.64689	2,554.030	14.72	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,745.86000		2.74586		2,833.49000	2.83349	2,745.860	14.75	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	1,675.85000		1.67585		1,950.14000	1.95014	1,675.850	14.88	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	1,090.21000		1.09021		1,321.28000	1.32128	1,090.210	15.04	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	943.03000		0.94303		1,159.25000	1.15925	943.030	15.09	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	461.35000		0.46135		609.81000	0.60981	461.350	15.33	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	416.63000		0.41663		556.58000	0.55658	416.630	15.36	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	373.17000		0.37317		504.49000	0.50449	373.170	15.36	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.05919		76.02790		9.08822	75.81327		14.93	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/08/2014	Bond Future			172.14813		172.14813		172.02720	172.02720			0.00	0	123.00
R210	On 06/11/2014	Bond Future			172.68938		172.68938		172.56948	172.56948			0.00	0	495.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/08/2014	Bond Future			130.79404		130.79404		130.78814	130.78814			0.00	0	390.00
R211	On 06/11/2014	Bond Future			132.75496		132.75496		132.75104	132.75104			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/08/2014	Bond Future			135.97121		135.97121		136.09678	136.09678			0.00	0	349.00
R212	On 06/11/2014	Bond Future			138.00978		138.00978		138.13938	138.13938			0.00	0	20,029.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.78121		87.73835		8.80921	87.52412		11.38	0.00	0	23,790.00
R213	On 06/11/2014	Bond Future			8.85838		85.50209		8.88706	85.28601		12.82	0.00	0	6,205.00
R213	On 05/02/2015	Bond Future			8.93406		86.82039		8.96339	86.60281		13.05	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/08/2014	Bond Future			8.98899		77.90001		9.01674	77.68001		13.57	0.00	0	4,306.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 06/11/2014	Bond Future	9.05962	75.77037		9.08801	75.54827		15.33	0.00	0	1,726.00
R214	On 06/11/2014	Bond Future	9.20	3,239.53000		3,287.81000	3.28781	3,239.530	15.47	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	771.59000		942.27000	0.94227	771.590	15.89	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future	9.12876	76.93865		9.15776	76.71477		15.63	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 15/09/2014	Foreign Exchange Future	21,257.09000	21,257.09000		21,284.10000	21,284.10000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	5.01980	5.01980		5.02840	5.02840		7.73	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	5.00810	5.00810		5.01830	5.01830		8.96	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>490,616,616.84</b>	<b>69,514</b>	<b>3 612 531.00</b>

### i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.19261			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.25000	103.66535		7.25000	103.66517			176,900,000,000.00	24,400,000	12,200,000.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.35391			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.76000	104.77586		8.76000	104.70266			0.00	0	3,900,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000		0.00000	99.92537			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.42500	102.62572		9.42500	102.54828			0.00	0	16,619,300.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.99744			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	101.09781			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.62500	96.55637		9.62500	96.48240			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.35000	102.88695		7.35000	102.82643			589,470,000,000.00	80,200,000	126,722,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.44889			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.89500	105.35665		8.89500	105.28192			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.38000	138.10779		1.38000	138.03080			4,140,000,000,000.00	3,000,000,000	3,000,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.20000	128.43552		2.20000	272.27475			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.95282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.17029				0.00	0	7,890,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.47510				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.49460				0.00	00,000,000,000	50,000,000,000.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.50746				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.78563				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.21825				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.03448				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.01000	105.99307	8.01000	105.92523				0.00	0	470,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.00490				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.68500	103.07886	7.68500	103.01484				0.00	0	500,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.44066				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.97318				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.99980				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.92238				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.04286				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.33953				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.42051				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.20721				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.42601				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.90000	130.50825	2.90000	130.41967				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.13000	118.39165	4.13000	118.29940				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.88000	104.68799	4.88000	104.59966				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.86000	105.34623	5.86000	105.24903				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.29500	107.37664	11.29500	107.27944				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.90547			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.29487			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.31105			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.32556			0.00	746,000,000	373,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.63000		112.19483		4.63000	112.10292			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		58.61515		100.00000	58.19019			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.94000		171.90822		1.94000	171.80466			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		160.58556		2.76000	160.47815			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.97000		174.20222		1.97000	174.09686			0.00	0	0.00
ABN12	On 22/07/2014	Spot Bond	7.91000		105.18058		7.91000	105.18057			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.79000		184.09181		1.79000	183.98314			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.29125		75.39793		8.29125	75.34858			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.29125		75.39793		8.29125	75.34858			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.37429			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	93.40000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	92.32000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	92.87000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	89.03000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	88.48000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.07572			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.94601			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	88.07000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN50	On 21/12/2014	Spot Bond	7.22500	101.17080		7.22500	101.11259			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	88.63000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	91.21000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	89.03000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26536			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.54000	110.97406		7.54000	110.90712			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.90196			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	85.97000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	85.82000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.54000	95.93672		2.54000	107.86542			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.51000	101.78266		2.51000	157.21907			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.39000	116.72502		2.39000	209.52726			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	85.32000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.76000	91.30042		9.76000	91.22952			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	94.88000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	104.10000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.30242			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	91.14000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.59500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000	106.87600		9.63000	106.79364			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	110.16500			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.72500	106.16913		9.72500	106.08653			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.13000	90.16609		9.13000	90.10013			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	104.20000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.97000			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	9.82000	105.46893		9.82000	105.38609			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	89.37000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.62783			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.52442			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.44500	107.62730		8.44500	107.55475			10,186,359,000,000.00	1,206,200,000	1,726,900,000.00
ABS11	On 09/04/2021	Spot Bond	9.13500	103.90749		9.13500	103.83143			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.20000	102.49081		7.20000	102.43173			921,600,000,000.00	128,000,000	594,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.06500	97.06935		9.06500	96.99883			262,885,000,000.00	29,000,000	607,800,000.00
ABS7	On 11/09/2026	Spot Bond	9.94500	94.98944		9.94500	94.91431			0.00	0	1,500,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.90000	105.27600		7.90000	105.20952			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.01000	218.16648		2.01000	276.24885			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.32000	127.20270		1.32000	129.96785			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.01000	130.04422		2.01000	132.57550			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00459		100.00000	0.00454			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000		58.31991		100.00000	57.89708			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.70000		106.31376		11.70000	106.21526			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.39468			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		3.72933		100.00000	3.70229			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.42991			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.92911			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		22.22853		100.00000	22.06737			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.35944			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		64.01634		11.00000	63.96145			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		22.22853		100.00000	22.06737			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.47747			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.52434			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.45656			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.47069			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.47691			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.67916			0.00	13,000,000,000	6,500,000,000.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.67916			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.70116			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.44527			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.70116			0.00	8,000,000,000	4,000,000,000.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.65716			0.00	20,000,000,000	10,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.16639			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.43727			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.31875			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.46225			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.47615			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.48176			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.47047			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.44527			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.58500	102.32660		9.58500	102.30957			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.60746			0.00	40,000,000,000	20,000,000,000.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.28617			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	83.91263			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	165.58977			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	165.64495			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.45648			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.05491			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.05491			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.93145			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.44234			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.43895			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.48815			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.83086			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.48792			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.23979			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	104.21450			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.47739			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.25124			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.98405			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.45820			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.44935			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.40406			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.39440			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.41315			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.44822			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.42839			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.40576			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.41201			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	103.19489		10.23000	103.11099			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.41807			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.40860			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	118.86883			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.70000	101.01439		9.70000	100.93600			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.44645			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	114.39924		1.75000	114.41568			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.74588			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.41239			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43414			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.44808			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.42019			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.44530			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.00234			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.40741			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.34110			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.41516			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.64961			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.44530			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.43647			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.46036			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.46770			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.03486			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.30267			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.46948			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.46948			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49261			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.43693			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49736			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.77794			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49261			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	93.07308			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.47911			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.47036			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	119.79930			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	120.66468			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.40901			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.40509			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.97112			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.41571			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.41739			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.43414			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.40957			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.40901			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.45142			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.31040			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.58815			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.76616			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.62849			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.70199			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	15.41175		100.00000	15.30001			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.98827			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.09132			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.15991			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.59997			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.76406			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.98279			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.55635			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.23000		98.87280		8.23000	98.80746			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	102.01737			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	102.35579			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.68000		102.42315		8.68000	102.35223			8,159,200,000,000.00	940,000,000	231,600,000.00
AIR02	On 30/04/2023	Spot Bond	9.42000		115.67516		9.42000	115.58792			1,884,000,000,000.00	200,000,000	50,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		84.05999		100.00000	83.50084			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.35000		109.10382		7.35000	109.03964			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		99.17524		100.00000	98.39021			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.50000		99.55701		9.50000	99.48172			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.80742		100.00000	13.71595			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.18000		99.82420		10.18000	99.74343			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.76000		162.03869		2.76000	161.93031			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.64972			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.60808			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.64080			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.53367			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.19829			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.38131			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.42019			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51916			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.77498			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.82000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.56000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.68800			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.64000	127.13751		2.64000	289.24172			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.55030			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.38103			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.37543			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.25323			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.17000	104.92023		9.17000	104.84315			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.35078			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.73718			0.00	0	640,000,000.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.86537			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.30239			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	101.10186			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.70500	100.32085		9.70500	100.24295			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.50500	108.02307		7.50500	107.95786			3,630,168,500,000.00	483,700,000	143,600,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW20U	On 15/01/2016	Spot Bond	100.00000		29.58566	100.00000	29.45413				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.20774				0.00	0	1,280,000,000.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.18976				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.66500		102.64063	7.66500	102.57708				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.04500		105.22206	9.04500	105.14578				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.22684		102.50689	11.22684	101.59616				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.17286		100.77533	11.17286	100.55101				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.21752		100.69056	11.21752	100.50114				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.31744				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.26031		100.53859	11.26031	100.41699				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.05774		99.71187	12.05774	99.56821				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.32483				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.32483				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.32490				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.47684		99.68965	11.47684	99.89340				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.40136		101.48044	11.40136	100.43208				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.17286		100.77533	11.17286	100.55101				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.35188		100.70709	11.35188	100.52716				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.50277		95.41772	10.50277	100.16749				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.30864				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.30275				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.30275				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.28689				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.86596	99.56880		10.86596	99.78493			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.82000	98.74380		11.82000	98.52095			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.29411			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.74500	68.94839		11.74500	96.27474			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.28076			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	89.47734		9.28000	100.27460			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.29843			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.57000	67.74695		11.57000	96.15064			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.28978			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.29699			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.29699			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.87236			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.28631			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.30246			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.44946			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.30246			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.28689			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.29251			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.30256			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.22035			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.22684	102.56237		14.22684	101.66638			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB03	On 31/12/2016	Spot Bond	15.45298	100.40356		15.45298	100.26298			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.33462	100.30161		14.33462	100.28088			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.39005			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.39005			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.39005			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.40424			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.34010			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	18.10232		100.00000	17.99948			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.33555		100.00000	19.19537			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.59752		100.00000	17.46994			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.86267		100.00000	10.78392			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.86267		100.00000	10.78392			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.13348		100.00000	13.03827			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.37994		100.00000	11.29744			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.90189			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.82420			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.07026			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.07453			0.00	1,200,000,000	600,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.39663		100.00000	7.34300			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.39663		100.00000	7.34300			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	97.33333		100.00000	96.56085			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	91.02244		100.00000	90.34653			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000	87.32057		100.00000	86.69834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0202	On 31/12/2018	Spot Bond	1.91000	104.41084		1.91000	177.87657			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.34000	93.07149		8.34000	145.47874			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.34000	94.36796		8.34000	145.83668			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.72500	97.11518		8.72500	97.04722			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.68348			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.42226			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.17000	98.78897		8.17000	98.72450			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.70145			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.59025			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.62306			0.00	120,000,000	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.73240			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.84172			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.14748			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	16.49169		100.00000	16.37082			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.37261			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.44135			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.47080			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.48062			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.59841			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.75539			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	16.13172		100.00000	16.01349			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	16.13172		100.00000	16.01349			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.45664			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.49238			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.50212			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.59500	103.35276		8.59500	103.28187			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.53132			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.58308			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	9.21590		100.00000	9.14908			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	9.21590		100.00000	9.14908			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		7.03500	104.63116		7.03500	104.57097			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.49680			0.00	80,000,000	0.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.21431			0.00	800,000,000	400,000,000.00
BID06	On 30/06/2019	Spot Bond		8.87000	65.68682		8.87000	100.20149			0.00	0	3,000,000,000.00
BIDC36	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.56286			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.03592			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond		0.00000	100.00000		0.00000	98.31113			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.89003			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.03534			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.88091			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.92635			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.00889			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.35160			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.91755			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	58.19457		100.00000	57.77266			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	18.13986		100.00000	18.00835			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.47215			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.10496			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.48500		104.12974		7.48500	104.06714			149,700,000,000.00	20,000,000	1,700,000.00
CBL08	On 02/11/2016	Spot Bond	9.69500		111.65332		9.69500	111.56718			20,359,500,000.00	2,100,000	271,900,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	102.17765			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.34500		103.86268		9.34500	103.78538			267,267,000,000.00	28,600,000	632,600,000.00
CBL12	On 06/09/2018	Spot Bond	11.48000		103.44961		11.48000	103.35552			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.97275			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.73000		104.56489		11.73000	104.46615			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.25155			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.58500		101.08487		9.58500	101.00774			91,057,500,000.00	9,500,000	24,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.37822			0.00	15,900,000,000	7,950,000,000.00
CBL18	On 23/08/2019	Spot Bond	12.17000		100.14565		12.17000	100.04765			0.00	0	100,000,000.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	102.30994			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.67259			0.00	50,000,000,000	25,000,000,000.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.31759			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.45500		93.21042		10.45500	93.13302			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.17000		114.58515		10.17000	114.49202			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.02000		110.87393		10.02000	110.78512			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.35000		115.69818		9.35000	115.61202			0.00	0	13,792,600.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.96830			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.94500		103.65187		11.94500	103.55388			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.41591			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.39438			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.70251			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	103.02169			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	103.45810			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.86505			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.91330			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.25869			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.26870			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.28059			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.87857			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.85891			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.96279			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.33201			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.45658			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.45393			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.64131			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	100.34902		10.11000	100.26837			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.64131			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.08153			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	119.79280		2.76000	119.71237			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	104.44527			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	116.82625		3.14000	119.70487			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	103.03278		8.25000	102.96490			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.64131			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.64131			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN198	On 13/09/2021	Spot Bond	3.10000	125.03558		3.10000	119.27893			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	124.74734		2.40000	119.01065			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.64487			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.12381			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.94571			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.60000	101.86498		8.60000	101.79470			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.19241			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.18993			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.79017			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.80135			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.65000	101.97487		8.65000	101.90411			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.65000	101.97487		8.65000	101.90411			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.70000	100.77326		8.70000	100.70295			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.46790			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.51648			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.13421			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.13421			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.68977			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.16190			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.47455			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.91919			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.97777			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	103.59723		9.35000	103.51881			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	103.59723		9.35000	103.51881			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.91912			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.92162			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	89.52809			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.50044			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.73385			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.47188			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.62413			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.62413			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.62413			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.62413			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.62413			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.68601			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.82009			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.94082			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.94082			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.94082			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.94082			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.82175			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.50000	103.41585		9.50000	103.33763			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.01363			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.08308			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.53294			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.38920			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.86408		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.86159		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.90182		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.00852		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.10633		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.10836		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	103.30838		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.82548		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.71852		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.55209		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.41459		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.68763		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.43196		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.61623		0.00		0	0.00	
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.36121		0.00		0	0.00	
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.07744		0.00		0	0.00	
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.26163		0.00		0	0.00	
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.35719		0.00		0	0.00	
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.12268		0.00		0	0.00	
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.50012		0.00		0	0.00	
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.26168		0.00		0	0.00	
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.26168		0.00		0	0.00	
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.25796		0.00		0	0.00	
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	124.20450		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.95478			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	124.01704			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	123.75745			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	123.97762			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	121.88840			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	121.26754			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.34086			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.04000	93.51448		11.04000	93.43260			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.56000	95.08020		11.56000	94.99313			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24634			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.49928			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.30957			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.65512			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.68083			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.74911		8.80500	101.70017			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.43693			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.33155			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	119.44316			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.45755			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.46590			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.49816			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	102.51495			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.52653			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.52653				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.52653				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.52447				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.82965				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.24634				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	107.87792				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	108.02837				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.58476				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.57958				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.24779				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.66665				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.54681				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.41696				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.48261				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.56887				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.23711				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.24052				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.48182				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.21724				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.21724				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.89081				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.65833				0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.30944				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN357	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.26643			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.54445			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.64449			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.39670			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	100.45184		10.55000	103.14970			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.22000	102.45342		10.22000	105.15154			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	102.32152			0.00	20,000,000,000	10,000,000,000.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.68037			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.36000	104.00691		12.36000	107.31710			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.75171			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.39000	107.26013		12.39000	107.07396			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.82000	106.54967		10.82000	106.37655			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.75171			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.63636			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.53146			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.48871			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	99.75607			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.43693			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.25708			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.75500	103.27755		9.75500	103.11373			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.32275			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.48427			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond		10.55000	101.35005		10.55000	103.20734			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN380	On 20/09/2024	Spot Bond	11.00000	100.74829		11.00000	97.47800			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.74320		7.01000	39.33965			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	154.13167			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	8.72500	97.11518		8.72500	135.60232			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.34000	33.13564		8.34000	145.47874			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.34000	33.55275		8.34000	145.83668			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	91.07813			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	91.00185			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.02046			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.02046			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.47352			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.44187			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.44815			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.44530			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.65512			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.40397			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.42577			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.42297			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.07714			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.91319			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.15000	109.18892		9.15000	106.73315			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.99500	100.95861		8.99500	100.88582		7,196,000,000,000.00	800,000,000	939,962,200.00	
COJ05	On 05/06/2023	Spot Bond	10.36500	111.80012		10.36500	111.70755			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ06	On 09/12/2015	Spot Bond	8.50000		104.02175		8.50000	103.95080			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.95500		107.24103		9.95500	107.15613			0.00	0	300,000.00
COJG01	On 09/06/2024	Spot Bond	10.00000		102.06962		10.00000	101.98802			6,800,000,000,000.00	680,000,000	170,000,000.00
COT01	On 03/04/2023	Spot Bond	10.35000		95.49881		10.35000	95.41985			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.07000		96.74150		11.07000	96.65611			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.07000		89.69804		11.07000	89.61886			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.02316			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.91091			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.79169			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.88947			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.27500		98.44153		11.27500	98.73882			0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		12.12433		100.00000	12.03643			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.39529			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.32000		97.93829		8.32000	97.87324			0.00	0	80,000,000.00
DENG50	On 25/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.75374			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.62058			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.83682			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		75.20854		100.00000	74.76176			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.63977			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.12562			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.65349			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.86784			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.57848			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	102.66651			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.23615			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.95500	101.01057		8.95500	100.93806			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.38000	114.58764		7.38000	114.51959			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.60500	107.76303		8.60500	107.68781			1,064,310,285,500.00	123,685,100	4,046,185,100.00
DV23	On 27/02/2023	Spot Bond	9.10000	109.06216		9.10000	108.98176			1,580,576,270,000.00	173,689,700	4,342,327,300.00
DV24	On 18/02/2024	Spot Bond	9.20000	106.97052		9.20000	106.89081			0.00	0	110,000,000.00
DV29	On 18/02/2029	Spot Bond	9.73000	106.90716		9.73000	106.82302			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.55489			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.28324			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.29130			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.19094			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.96090			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.41469			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.25500	130.65469		8.25500	130.56714			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.61314			0.00	0	1,500,000,000.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	102.90204		0.10000	134.39379			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.93500	123.45974		1.94000	123.31365			774,000,000,000.00	400,000,000	8,430,000,000.00
EL29	On 19/11/2029	Spot Bond	1.96000	110.64909		1.96000	110.58234			0.00	0	1,000,000,000.00
EL30	On 29/07/2030	Spot Bond	2.09500	109.94060		2.09500	109.87277			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL31	On 02/06/2031	Spot Bond	2.10000	101.69954	2.10000	101.63696				105,000,000,000,000.00	50,000,000,000	50,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.85500	108.01450	9.85500	107.92843				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.70500	108.50859	9.70500	108.42480				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.12000	101.48065	10.12000	101.39901				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.42000	92.27888	10.42000	95.64835				0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.58000	103.19607	10.58000	102.83508				0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.04751				0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.84002				0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.50198				0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.14438				0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.93465				0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.94181				0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	86.28842	100.00000	85.68075				0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	82.40193	100.00000	81.86570				0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	92.17172	100.00000	91.47870				0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond	100.00000	66.66669	100.00000	66.66667				0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	59.04211	100.00000	58.49083				0.00	0	0.00
EQ210U	On 14/08/2014	Spot Bond	100.00000	92.17172	100.00000	91.47870				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	130.42611	3.00000	130.33636				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.56000	101.65332	11.56000	101.56024				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	103.46409				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.72145				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.41793				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS07	On 09/04/2018	Spot Bond	10.15000	97.68759		10.15000	97.60835			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.14911			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.92744			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.20619			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.11257			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.08514			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.22775			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.19227			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.03329			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.58729			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.00648			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.04939			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.99789			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.03366			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.96000	103.71041		6.96000	103.65227			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.93000	106.35364		7.93000	106.28587			12,590,461,000.00	1,587,700	5,517,600,000.00
ES23	On 25/01/2023	Spot Bond	8.65000	112.71824		8.65000	112.63916			8,261,793,190,000.00	955,120,600	3,308,728,700.00
ES26	On 02/04/2026	Spot Bond	8.93000	94.43859		8.93000	94.37098			180,849,944,755,000.00	20,251,953,500	14,366,500,000.00
ES33	On 15/09/2033	Spot Bond	9.58500	84.30763		9.61000	84.05685			4,248,140,053,500.00	443,207,100	15,248,495,800.00
ES42	On 25/04/2042	Spot Bond	9.77500	89.70981		9.77500	89.63966			97,750,000,000,000.00	10,000,000,000	22,110,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.09070			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.12659			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.94053			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.88718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.30670			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.80366			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.03320			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.00000		0.00000	102.24279			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.23343		100.00000	12.14473			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.90524		100.00000	11.81893			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.45491			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.47345			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.51037			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.54711			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.80000		103.28771		6.80000	103.23069			0.00	0	854,837,200.00
FRB05	On 21/12/2018	Spot Bond	9.57000		96.72720		9.57000	96.65311			0.00	0	2,200,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.55251			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.55244			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.64701			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	104.23835			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.85983			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	100.87461			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.45500		98.06931		10.45500	98.84806			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.37000		102.88472		11.37000	102.79150			0.00	0	300,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.02486			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.11000		130.88775		2.11000	131.68436			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.04000		130.01031		2.04000	275.61677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI25	On 31/01/2025	Spot Bond	2.25000	104.32678		2.25000	110.82875			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.49000	102.01519		2.49000	157.57851			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.28000	118.60691		2.28000	212.90727			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.81000	110.66225		7.81000	110.59316			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.88300	61.62156		7.88300	60.95435			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47100	39.40908		9.47100	38.49923			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000	38.11611		9.71000	37.19988			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	64.48892		100.00000	64.12257			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	66.71083		100.00000	66.33185			0.00	0	200,000,000.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.44705			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.40730			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.40730			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.02628			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.38369			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53012			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.66910			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45664			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.50301			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.49769		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.49769		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.65941			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49261			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.46869			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53463			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.48427			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.39980		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.51593			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.63910			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.61984			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	14.40641		100.09221	14.30188			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.43805			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.16364			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.52758			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.59195			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.29543			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.02946			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.49161			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.49729			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.45263			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.45923			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.60607			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.45087			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	58.13723		13.22500	58.07560			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.42409			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.42465			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.63733			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.44474			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.49500	95.49214		3.49500	98.72239			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.46479			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.46479			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.08988			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24634			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.51698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	97.46800			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.43693			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.42633			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.66252			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.50205			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.22412			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.64467			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.75740			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.57848			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.45477			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.57792			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.42130			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.70700			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.45923			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.45923			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.45670			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.18117			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.19139			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.44797			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00954			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.48594			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.03517			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.47540			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC198	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.01753			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.01758			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.81514			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.64078			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.81514			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.63381			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.44323			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		100.72132		8.75000	101.56449			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.42183			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.85295			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.49325			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.49047			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.69066			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.60149			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.35000		119.37479		3.35000	121.18627			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.49951			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.50459			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.33000		109.78828		3.33000	121.34777			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.66000		99.69169		1.66000	126.63610			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.35000		106.96239		3.35000	121.18627			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.64000		103.13855		2.64000	125.84716			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.71000		104.00197		2.71000	131.27233			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.80463			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	94.55229			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.73494			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.74784			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.43393			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.49616			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	102.63345			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.57963			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.55822			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.47203			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.68331			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.47148			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.41209			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	91.19436			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	90.80298			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.44043			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.61839	100.00000		9.54866			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		23.27688	100.00000		23.10812			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		54.96210	100.00000		54.44891			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.78000	148.38125		4.78000	148.25822			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.81693			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.50291			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.38560			0.00	60,000,000,000	30,000,000,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.50919			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.89558			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.52225			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.38853			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.41187			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.17300		81.87370		2.17300	97.64965			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.44000		100.58905		2.44000	132.56840			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.53101			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		102.33538		10.38000	102.24898			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		102.33538		10.38000	102.24898			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	103.79000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.21385			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.70090			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.58000		98.65554		2.58000	107.06183			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.59000		203.38911		2.59000	203.54826			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.55000		107.67737		2.55000	107.63549			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.13297			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.62000		202.51420		2.62000	202.66948			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.86387			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.35000		109.67575		2.35000	109.79666			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.64000		105.63462		2.64000	105.92562			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.23922			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.55000		125.06956		2.55000	265.13165			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.05000		129.91121		2.05000	275.40647			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.77000		123.00793		2.77000	260.75659			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.48000		103.09309		2.48000	128.44635			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS49		On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.50182			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	2.01000	132.65642		2.01000	128.52178			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.72822			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.08305			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	101.39372			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond	2.42000	107.03654		2.42000	106.96765			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond	104.97509	18.36698		104.97509	18.22793			0.00	0	0.00
FRS73		On 12/06/2017	Spot Bond	101.07593	22.37978		101.07593	22.21597			0.00	0	0.00
FRS74		On 14/06/2017	Spot Bond	100.44759	14.98577		100.44759	14.87669			0.00	0	0.00
FRS76		On 18/06/2017	Spot Bond	100.76967	20.83561		100.76967	20.68352			0.00	0	0.00
FRS79		On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81		On 30/10/2042	Spot Bond	2.11000	115.21607		2.11000	115.14507			0.00	0	0.00
FRS82		On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85		On 31/01/2025	Spot Bond	2.21000	98.93956		2.21000	111.24465			0.00	0	0.00
FRS86		On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.48631			0.00	0	0.00
FRS87		On 31/01/2025	Spot Bond	2.24000	98.66224		2.24000	110.93255			0.00	0	0.00
FRS88		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.01233			0.00	0	0.00
FRS90		On 07/12/2023	Spot Bond	2.25000	127.94808		2.25000	343.66148			0.00	0	0.00
FRS93		On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.37111			0.00	0	0.00
FRS94		On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.29323			0.00	0	0.00
FRS95		On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.23176			0.00	0	0.00
FRS96		On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.93789			0.00	0	0.00
FRS97		On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.82334			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.03906			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.74500		103.45213		5.74500	103.40367			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.77000		104.15766		6.77000	104.10114		7,528,240,000,000.00	1,112,000,000	378,000,000.00	
FRX16	On 15/09/2016	Spot Bond	7.68000		103.24235		7.68000	103.17894		4,608,000,000,000.00	600,000,000	150,000,000.00	
FRX17	On 15/09/2017	Spot Bond	8.04500		104.02752		8.04500	103.96065			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.28000		109.61944		8.28000	109.54657			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.78500		102.34678		8.78500	102.27508		607,043,500,000.00	69,100,000	807,100,000.00	
FRX20	On 01/10/2020	Spot Bond	8.96500		101.45498		8.96500	101.38208			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.54000		92.47810		9.54000	92.40787			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.69000		107.83262		9.69000	107.74901			0.00	0	100,800,000.00
FRX26	On 01/10/2026	Spot Bond	10.00000		98.30103		10.00000	99.10972			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.27000		97.65670		10.27000	97.57568		308,100,000,000,000.00	30,000,000,000	30,000,000,000.00	
FRX45	On 14/04/2045	Spot Bond	10.41500		79.79769		10.41500	79.73131			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.37158			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.38580			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.39148			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.40561			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.42827			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.44525			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.51872			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.87925			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.92594			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.96824			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.97817			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.00638			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.04874			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.08403			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.23918			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.24961			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.56095			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.39500	102.62212		9.39500	102.54492			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT29	On 04/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.09678			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.72304			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.44459			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.47607			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.53690			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.61241			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.71725			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.64542			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.92472			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.92568			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.77838			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.90908			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.59945			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	101.07693			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.33421			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.82423			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.26651			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.38421			0.00	10,000,000,000	5,000,000,000.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.88880			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.30238			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.55837			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.38931			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.40837			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.26470			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.04942			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.63415			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.17643	100.42419		8.17643	99.73643			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.71072			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C5	On 19/07/2015	Spot Bond		8.52907	100.41578		8.52907	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.80916			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.97922	100.40812		8.97922	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.92947			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.88198			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.91549			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.91212			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.36547			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		9.89000	103.99781		9.89000	103.91465			0.00	0	300,000.00
HWAY20	On 31/07/2020	Spot Bond		8.34500	110.97562		8.34500	110.90045			446,457,500,000.00	53,500,000	2,173,100,000.00
HWAY23	On 07/12/2023	Spot Bond		1.83000	132.11238		1.83000	280.07786			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond		1.85000	134.93828		1.85000	286.06830			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.57000	101.35086		9.57000	101.27238			30,624,000,000.00	3,200,000	3,324,100,000.00
HWAY35	On 31/07/2035	Spot Bond		9.60000	101.04214		9.60000	100.96366			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	53.48483		100.00000	53.09706			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	13.88536		100.00000	13.78469			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	82.32473		100.00000	81.78193			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	37.24550		100.00000	36.97547			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	19.01187		100.00000	18.87403			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF06U	On 20/11/2016	Spot Bond	100.00000		15.33717		100.00000	15.22597			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		56.76015		100.00000	56.34864			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.60500		117.82253		1.60000	117.81014			5,624,562,000,000.00	3,504,400,000	72,082,035,400.00
I2038	On 31/01/2038	Spot Bond	1.82000		122.88515		1.82000	122.81211			819,000,000,000.00	450,000,000	90,010,327,300.00
I2046	On 31/03/2046	Spot Bond	1.90500		121.76531		1.90500	121.69229			3,935,730,000,000.00	2,066,000,000	47,578,751,000.00
I2050	On 31/12/2050	Spot Bond	1.98500		127.48096		1.98500	127.40381			0.00	0	67,771,916,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	94.30000			0.00	0	25,000,000.00
IBL11	On 12/03/2015	Spot Bond	7.70000		105.14758		7.70000	105.08285			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.17563			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.29796			0.00	20,000,000,000	10,000,000,000.00
IBL21	On 15/03/2016	Spot Bond	8.20000		105.11311		8.20000	105.04427			0.00	0	200,000,000.00
IBL22	On 15/03/2018	Spot Bond	8.29500		108.53343		8.29500	108.46154			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.00446			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.63000		119.12821		4.63000	119.03020			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.02000		103.79649		8.02000	103.72887			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.24787			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.32090			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.48000		102.42340		1.48000	129.45963			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.08000		105.90249		2.08000	131.95098			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.53849			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.40138			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.41500		103.54242		8.41500	103.47249			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.95113			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.06721			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.39922			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		9.00000	96.90019		9.00000	96.83030			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.44500	90.72625		9.44500	90.65689			41,558,000,000.00	4,400,000	11,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.75707			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.49500	98.41196		8.49500	98.34487			13,592,000,000,000.00	1,600,000,000	400,000,000.00
IBL50	On 02/08/2020	Spot Bond		9.49500	102.29998		9.49500	102.19654			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.33291			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.37224			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.96000	101.96133		7.96000	101.89541			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.78000	101.42531		8.78000	101.35311			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.51942			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.08564			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		8.06500	104.58433		8.06500	104.51582			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.74000	105.47238		8.74000	105.39763			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.85000	106.62256		9.85000	106.53763			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.20985			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.44464			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00459		100.00000	0.00456			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.47010			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.53578			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.10500	98.27256		9.10500	98.20087			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.16717		5.00000	101.12624			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.16717		5.00000	101.12624			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP03	On 31/01/2017	Spot Bond	5.00000	102.26256		5.00000	102.22071			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.16717		5.00000	101.12624			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.32166		4.00000	101.28895			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.88717			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.84377			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.27822			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	108.67399		9.20000	108.59389			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.24307			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.24307			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.20624			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.84366		100.00000	7.78679			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.44678			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.21169			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.08659			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.70000	102.39455		9.70000	102.31552			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.83106			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.52326			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.06975			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	9.91148		100.00000	9.83963			0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000	66.66670		100.00000	66.66667			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	54.96210		100.00000	54.44891			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000	86.08491		100.00000	85.48009			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	70.37577		100.00000	69.97597		2,500,000,000,000,000.00	25,000,000,000	25,000,000,000.00	
IN429U	On 15/07/2014	Spot Bond	100.00000	99.72678		100.00000	98.91599			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN430U		On 22/07/2014	Spot Bond	100.00000	99.31694	100.00000	98.52452				0.00	0	0.00
IN431U		On 29/07/2014	Spot Bond	100.00000	97.48742	100.00000	96.72381				0.00	0	0.00
IN432U		On 05/08/2014	Spot Bond	100.00000	95.72408	100.00000	94.98774				0.00	0	0.00
IN433U		On 12/08/2014	Spot Bond	100.00000	94.02919	100.00000	99.17355				0.00	0	0.00
IN434U		On 19/08/2014	Spot Bond	100.00000	96.00000	100.00000	95.15625				0.00	0	0.00
IN435U		On 26/08/2014	Spot Bond	100.00000	92.27273	100.00000	90.22223				0.00	0	0.00
IN436U		On 02/09/2014	Spot Bond	100.00000	88.01399	100.00000	86.20548				0.00	0	0.00
IN437U		On 09/09/2014	Spot Bond	100.00000	83.90666	100.00000	82.26144				0.00	0	0.00
IN441U		On 07/10/2014	Spot Bond	100.00000	87.34259	100.00000	85.84529				0.00	0	0.00
INA430		On 22/07/2014	Spot Bond	5.90000	99.87085	5.90000	99.77421				0.00	0	0.00
INA432		On 05/08/2014	Spot Bond	5.90000	99.64564	5.90000	99.54944				0.00	0	0.00
INA433		On 12/08/2014	Spot Bond	6.00000	99.52555	6.00000	99.42795				0.00	0	0.00
INA435		On 26/08/2014	Spot Bond	6.00000	99.29811	6.00000	99.20096				0.00	0	0.00
INA437		On 09/09/2014	Spot Bond	6.10000	99.05639	6.10000	98.95809				0.00	0	0.00
INA441		On 07/10/2014	Spot Bond	6.10000	98.59935	6.10000	98.50196				0.00	0	0.00
INA442		On 14/10/2014	Spot Bond	6.10000	98.48575	6.10000	98.38858				0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.27339				0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	11.22684	101.75060	11.22684	101.13737				0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	11.22684	100.07258	11.22684	100.12296				0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.41280				0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.87075				0.00	0	2,300,000,000.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.40494				0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	101.79865	6.50000	101.74528				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.47871			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.21291			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	89.66284			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.45966			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.94414			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.39496			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.85700			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.35300			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.35020			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.93237			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.15291			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.03404			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.92511			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.91429			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.74103			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.88301			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.94804			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.79562			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.28348			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.28689			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.75225			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.23616			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	97.94276			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000	66.66670		100.00000	66.66667			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IP271U	On 09/10/2014	Spot Bond	100.00000		80.75221	100.00000	100.00000				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.23685			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.94358			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.94277			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.71000		102.40444	8.71000	102.33290			2,438,800,000,000.00	280,000,000	70,000,000.00	
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.19868			0.00	0	0.00	
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000	0.00000	100.20357			0.00	0	0.00	
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000	0.00000	100.20686			0.00	0	0.00	
IPFC01	On 15/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.43490			0.00	0	0.00	
IPL10	On 20/05/2021	Spot Bond	9.65500		99.97275	9.65500	99.89592			0.00	0	1,000,000,000.00	
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.52376			0.00	0	0.00	
IPL6	On 28/09/2017	Spot Bond	8.89500		105.26713	8.89500	105.19246			431,407,500,000.00	48,500,000	8,800,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.08051			0.00	0	0.00	
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.01885			0.00	0	0.00	
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000	0.00000	101.36460			0.00	0	0.00	
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.13960			0.00	0	0.00	
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.42051			0.00	0	0.00	
IV014	On 22/06/2015	Spot Bond	8.88000		102.09213	8.88000	102.01945			0.00	0	0.00	
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	102.27528			0.00	0	0.00	
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.81778			0.00	0	0.00	
IV017	On 31/01/2022	Spot Bond	3.17000		98.44545	3.17000	122.64882			0.00	0	0.00	
IV019	On 31/03/2028	Spot Bond	3.67000		138.01813	3.67000	137.91568			0.00	0	0.00	
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	100.20511			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	99.99989			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.96348			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.65760			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.31737			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.60000	96.99732		3.60000	97.77191			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.60000	96.91646		3.60000	103.47936			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.71695			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.39057			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.52326			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		10.62000	112.28467		10.62000	112.18999			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.88270			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.67000	138.01813		3.67000	137.91568			0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond		100.00000	81.18842		100.00000	81.18841			0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond		100.00000	99.18478		100.00000	99.85234			0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond		100.00000	98.78725		100.00000	98.00323			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond		100.00000	95.23193		100.00000	94.50311			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond		100.00000	92.17172		100.00000	97.56097			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond		100.00000	86.80000		100.00000	85.04054			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond		100.00000	86.33094		100.00000	84.50704			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond		100.00000	82.99959		100.00000	100.00000			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.80664			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.51296			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.92056			0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond		5.92500	97.12274		5.92500	97.12274			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA429	On 17/07/2014	Spot Bond		5.90000	99.95153		5.90000	99.85473			0.00	0	0.00
IVA430	On 24/07/2014	Spot Bond		100.00000	97.33333		100.00000	100.00000			0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond		5.90000	99.61355		5.90000	99.51741			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond		6.10000	99.13845		6.10000	99.03999			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond		6.10000	99.02360		6.10000	98.92537			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond		6.10000	98.56686		6.10000	98.46954			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond		100.00000	79.52070		100.00000	100.00000			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	101.28164			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.18070			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.82869			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.13317			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.09113			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.96410			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.06951			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.77585			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.94367			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.94327			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.94247			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.94608			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.80821			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.47169			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.44393			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.11095			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.84021			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.83147			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.16655			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.03265			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.51922			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.31230			0.00	0	0.00
IVC031	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.41126			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.22466			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.23057			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.23056			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	63.12126		100.00000	62.66363			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	102.28241			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	64.99163		100.00000	66.05591			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.41346			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	23.90627		100.00000	23.73295			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.91927			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	92.23058		100.00000	91.54229			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	90.48345		100.00000	89.83092			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	65.34884		100.00000	64.86988			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	73.31273		100.00000	72.89624			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	64.69134		100.00000	64.22233			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	58.23610		100.00000	57.81389			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.57734			0.00	128,000,000	64,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.59928			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.33706			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		94.19795		100.00000	93.24324			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.01177			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.74415			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.72000		139.91150		8.72000	139.81419			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.70766			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.43857			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.88468			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.86133			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.45665			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.99500		99.68809		8.99500	99.61543			821,243,500,000.00	91,300,000	1,370,600,000.00
LGL03	On 03/04/2018	Spot Bond	9.14500		71.69402		9.14500	97.37836			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.59500		101.83437		9.59500	101.75531			30,704,000,000.00	3,200,000	3,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.82237			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.70000		100.88678		10.70000	100.80062			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.89749			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.05003			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.12007			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.20403			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.03370			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.43725			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.77460			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ053	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.31951			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.04156			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	70.87379		100.00000	70.46332			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	92.23058		100.00000	91.54229			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.31691			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.30084			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	85.98131		100.00000	85.38283			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	96.05263		100.00000	95.30026			0.00	0	0.00
MAQ25U	On 09/07/2014	Spot Bond	100.00000	66.66670		100.00000	66.66668			0.00	0	0.00
MAQ26U	On 24/07/2014	Spot Bond	100.00000	97.33333		100.00000	96.56085			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.83542			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.15870			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.13320			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.73879			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.18737			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.49521			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.53068			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.85157			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.02048			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.18567			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.93597			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.89757			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	86.49289		100.00000	85.88235			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	63.46520		100.00000	63.00508			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP24U	On 22/03/2016	Spot Bond	100.00000		22.12096	100.00000	21.96059				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		54.00626	100.00000	53.61471				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.92000		102.61042	8.92000	102.53705				197,132,000,000.00	22,100,000	126,900,000.00
MBSA02	On 15/04/2019	Spot Bond	8.81000		102.52837	8.81000	102.45594				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.59991				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.55833				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	99.94761				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.76595				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.77854				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.84144				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.07955				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	100.08311				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.23000		103.04460	8.23000	102.97650				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.99000		101.49036	8.99000	101.41763				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.78000		101.43919	9.78000	101.36026				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.45000		101.85320	6.45000	101.80066				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.38861				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.40279				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.79500		102.49514	9.79500	102.41432				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.70000		103.65659	7.70000	103.59277				21,587,720,000,000.00	2,803,600,000	6,393,400,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.85853				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.15500		100.11984	9.15500	100.04641				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000	0.00000	100.47581				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMIG02	On 17/03/2026	Spot Bond	9.65500	106.06195		9.65500	105.13055			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	14.57553		100.00000	14.46986			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.29141			0.00	0	2,230,000,000.00
MQB02	On 31/05/2017	Spot Bond	8.85500	100.08063		8.85500	100.00958			219,604,000,000.00	24,800,000	63,000,000.00
MTN02	On 13/07/2014	Spot Bond	5.93500	102.06619		5.93500	99.96749			0.00	0	28,800,000.00
MTN03	On 13/07/2015	Spot Bond	7.80000	101.49436		7.80000	101.43037			0.00	0	90,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.79500	103.47849		8.79500	103.40511			70,360,000,000.00	8,000,000	508,500,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.83317		100.89771	6.78324			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.92292		100.61875	6.87245			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.10686			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.12260			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.13032			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.22520			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.33559			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.43803		100.00000	0.43486			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.43803		100.00000	0.43486			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.21500	95.75912		9.21500	95.68881			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.65000	101.87372		7.65000	101.81036			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.31500	99.25336		9.31500	99.17972			0.00	0	18,957,100.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.54421			0.00	0	200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK12A	On 19/03/2021	Spot Bond		9.10500	104.31237		9.10500	104.23667			0.00	0	200,000,000.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.03077			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.55000	104.18816		9.55000	104.10896			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.29183			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond		9.30500	100.37451		9.30500	100.24919			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.10956			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.34374			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.67715			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.95453			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.37263			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.27425			0.00	0	400,000,000.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.28853			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.40000	106.92006		7.40000	106.85673			0.00	0	665,800,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.04168			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.82000	114.36876		8.82000	114.28831			235,494,000,000.00	26,700,000	429,600,000.00
NBK4	On 28/10/2024	Spot Bond		10.89500	34.50146		10.89500	34.47214			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.60000	103.77011		7.60000	103.70668			6,840,000,000.00	900,000	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	102.02967			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	101.74333			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.90000	105.12448		7.90000	105.05810			211,720,000,000.00	26,800,000	459,300,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.34711			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.71574			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.26372			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.08565			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.91947			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.81815			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	90.63120			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.77549			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.57350			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.71017			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.50153			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.93755			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	86.89194			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.45191			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.20088			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.42119			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.39852			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.03843			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.38461			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.37712			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.37683			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.37415			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.43693			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.06500		104.08831		10.06500	106.81476			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.43414			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.10000		102.82642		10.10000	105.58089			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.43693			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.39111			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.39139			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.14924			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.65000		105.45491		8.65000	105.38214			173,000,000.00	20,000	100,010,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.79062			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.99236			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.20000		101.86724		10.20000	104.36939			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	100.06746			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.06935			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.24500		111.45090		12.24500	111.34297			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	111.31992			0.00	3,100,000,000	3,100,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.94070			0.00	300,000,000	300,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.06000		166.68578		2.06000	166.58373			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.84500		106.73219		8.84500	106.65566			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.54837			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.52534			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.47500		105.63358		9.47500	105.69155			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.96771			0.00	220,000,000	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.13795			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.91338			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.94739			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	100.92701			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.67500	105.64046		9.67500	106.68094			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.94745			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.96777			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	100.95418			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.87500	105.64750		9.87500	105.69897			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.99501			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.98135			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	100.98814			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.23894			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.15631			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.00851			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.68000	114.22972		8.68000	114.15019			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond		9.05500	120.82434		9.05500	120.73715		81,366,419,000,000.00	8,985,800,000	4,692,900,000.00	
NRA023	On 31/05/2023	Spot Bond		1.95500	173.13061		1.95500	173.02609			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.44000	123.31277		9.44000	123.21958			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.52527			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.41158			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.11549			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.36509			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.87068			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.90119			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.02424			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.28041			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.51284		100.00000	17.38587			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		44.05634		100.00000	45.20299			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.93000		104.29275		6.93000	104.23454			18,711,000,000.00	2,700,000	11,012,400.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		16.09951		100.00000	15.98279			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.76000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		56.47225		100.00000	56.06282			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.17212			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.43990			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.71986			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.64281			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.71106			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.59079			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	100.00000		8.87577		100.00000	1.04058			7,254,700,000,000,000.00	72,547,000,000	75,000,000,000.00
PPC004	On 30/06/2021	Spot Bond	8.00000		109.92276		8.00000	100.02255			405,600,000,000,000.00	50,700,000,000	25,000,000,000.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.37223			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.41207			0.00	0	300,000,000.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.43000			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.46983			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.64108			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.68089			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.55903			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.70000		105.52961		6.70000	105.47219			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.30500		98.92346		6.30500	98.87277			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.14000		40.15039		8.14000	40.12414			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.67000		111.98792		6.70000	111.89259		962,430,972,999,000.00	44,292,499,700	13,540,172,700.00	
R158	On 15/09/2015	Spot Bond	6.70000		111.95272		6.70000	111.89259			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.60000		92.67691		6.60000	92.62786			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.70000		117.94486		6.70000	117.88151			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.53000		86.97811		6.53000	86.93256			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.28500		117.64240		8.32000	117.26490		5,788,165,349,495,000.00	98,631,907,000	47,849,432,100.00	
R187P	On 21/12/2026	Spot Bond	8.06000		37.42757		8.06000	37.40333			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.98000		34.94322		7.98000	34.92082			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.57000		285.88473		1.55000	286.16077		20,627,692,275,000.00	13,138,657,500	35,313,433,800.00	
R201	On 21/12/2014	Spot Bond	5.90500		101.74143		5.93500	101.68004			0.00	0	63,800,000,000.00
R202	On 07/12/2033	Spot Bond	1.79000		228.92922		1.79000	228.79408		19,443,338,000,000.00	10,862,200,000	50,357,420,000.00	
R2023	On 28/02/2023	Spot Bond	8.11000		100.64543		8.15000	100.33895		2,380,659,102,135,000.00	93,546,128,500	21,858,677,600.00	
R203	On 15/09/2017	Spot Bond	7.24000		105.51282		7.29500	105.29527		3,172,733,149,468,000.00	38,222,810,700	34,180,386,700.00	
R2030	On 31/01/2030	Spot Bond	8.77500		97.10885		8.77500	97.03977		312,622,537,500,000.00	35,626,500,000	69,656,600,000.00	
R2032	On 31/03/2032	Spot Bond	8.90500		95.35158		8.90500	96.49221		686,085,725,000,000.00	77,045,000,000	98,845,000,000.00	
R2037	On 31/01/2037	Spot Bond	8.99000		99.14282		8.99000	99.07060		603,008,565,200,000.00	67,075,480,000	10,880,280,000.00	
R204	On 21/12/2018	Spot Bond	7.53000		102.23998		7.57000	102.02780		1,898,904,996,552,000.00	52,178,618,400	96,070,190,400.00	
R2048	On 28/02/2048	Spot Bond	9.05000		100.06897		9.05000	99.99680		2,552,011,861,145,000.00	81,990,260,900	30,745,500,000.00	
R207	On 15/01/2020	Spot Bond	7.75500		97.75275		7.79500	97.51709		2,382,869,862,730,500.00	07,268,841,100	49,737,112,500.00	
R208	On 31/03/2021	Spot Bond	7.92000		95.91792		7.95500	95.68399		2,499,762,244,320,000.00	15,626,546,000	95,743,548,600.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 31/03/2036	Spot Bond		8.89500	76.53433		8.92000	76.28908			2,001,708,904,957,500.00	25,037,538,500	38,399,626,200.00
R210	On 31/03/2028	Spot Bond		1.76500	171.37498		1.77000	171.17512			6,354,000,000,000.00	3,600,000,000	34,956,700,200.00
R211	On 31/01/2017	Spot Bond		0.78000	131.76831		0.78000	131.70127			11,297,775,528,000.00	14,484,327,600	90,289,327,400.00
R212	On 31/01/2022	Spot Bond		1.52500	137.07472		1.51000	137.13596			67,420,253,660,000.00	44,210,002,400	45,211,376,600.00
R213	On 28/02/2031	Spot Bond		8.75500	87.34779		8.78000	87.09442			1,885,303,209,362,000.00	15,340,172,400	90,699,628,000.00
R214	On 28/02/2041	Spot Bond		8.99000	77.35406		8.99000	77.29862			1,815,405,153,329,000.00	01,936,057,100	49,032,800,000.00
R226C	On 15/09/2014	Spot Bond		5.90500	98.99106		5.90500	98.94353			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.76000	95.63581		6.76000	95.58399			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.60000	92.67691		6.60000	92.62786			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.52000	89.83248		6.52000	89.78551			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.53000	86.97811		6.53000	86.93256			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.94000	97.46224		5.94000	97.41589			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.67000	94.03635		6.67000	93.98579			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.54000	91.16619		6.54000	91.11811			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.52000	88.31258		6.52000	88.26614			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.58000	85.40347		6.58000	85.35816			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.27000	81.07934		7.27000	81.03189			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.32000	78.10586		7.32000	78.05985			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.57500	74.62232		7.57500	74.57686			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.55500	71.96065		7.55500	71.91692			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.53500	69.40729		7.53500	69.36523			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.52500	66.92237		7.52500	66.88186			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.75500	63.65296		7.75500	63.61328			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R338C	On 21/12/2020	Spot Bond		7.73500	61.35294		7.73500	61.31479			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.87500	58.51891		7.87500	58.48188			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.84500	56.42302		7.84500	56.38744			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.81500	54.41792		7.81500	54.38373			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.78500	52.49924		7.78500	52.46638			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.74500	50.70646		7.74500	50.67489			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.70500	48.99381		7.70500	48.96345			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.26000	44.73955		8.26000	44.70988			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.22000	43.13771		8.22000	43.10924			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.18000	41.60924		8.18000	41.58191			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.14000	40.15039		8.14000	40.12414			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.10000	38.75761		8.10000	38.73239			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.06000	37.42757		8.06000	37.40333			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.02000	36.15710		8.02000	36.13380			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.98000	34.94322		7.98000	34.92082			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.90138			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.07160			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.92723			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	102.07076			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	18.08862		100.00000	17.95748			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	6.70549		100.00000	6.65634			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	18.17459		100.00000	18.04283			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.70559			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.60758			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.14469			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	100.00000		0.00000	102.62063			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.29960			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.95390			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.61083			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.51080			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.75285			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.37469			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.63975			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.14068			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.60114			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.87518			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.66184			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.66213			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.33293			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.35374			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.11022			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.11022			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.41290			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.45958			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.87074			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.78034		12.35000	107.67335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP019	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.75274			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		14.63504		100.00000	14.52894			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.23109			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.93368			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.76514			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.63389			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.47579			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.35467			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.50854		100.00000	2.49055			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		13.65160		100.00000	13.55262			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		25.15548		100.00000	24.97310			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.20396		100.00000	12.91258			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		25.11217		100.00000	24.93011			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	102.37377			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	103.10681			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.25500		105.79875		9.25500	105.72032			2,433,139,500,000.00	262,900,000	825,700,000.00
RW23	On 10/12/2023	Spot Bond	9.40000		92.11225		9.40000	101.46764			2,820,000,000,000.00	300,000,000	0.00
RW28	On 10/12/2028	Spot Bond	9.93000		86.10345		9.93000	103.23800			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	98.12719			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.90000		107.65862		7.90000	107.59064			158,000,000,000.00	20,000,000	2,701,300,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.00904			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.34500		102.01103		9.34500	101.93469			1,665,279,000,000.00	178,200,000	319,100,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	101.68945			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.51834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.57895			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.74262			0.00	34,600,000,000	17,300,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.71093			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.35000		103.18728		7.35000	103.12658			0.00	0	1,799,700,000.00
SBK9	On 10/04/2018	Spot Bond	9.07000		100.07127		9.07000	99.99853			181,400,000,000.00	20,000,000	2,362,550,600.00
SBN27	On 15/09/2015	Spot Bond	8.16000		110.26003		8.16000	110.18816			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.02000		110.42065		8.02000	110.34989			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.95000		110.50110		7.95000	110.43089			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.69500		101.48218		8.69500	101.41179			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.09500		110.33456		8.09500	110.26320			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.06000		110.37472		8.06000	110.30364			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.46955			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.44164			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.16737			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.34500		104.26246		8.34500	104.19300			3,004,200,000,000.00	360,000,000	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	102.16313			0.00	240,000,000	13,900,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.35945			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	104.38990			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.10500		106.01631		9.10500	105.93896			0.00	0	500,000.00
SBS20	On 15/05/2026	Spot Bond	9.97000		102.16056		9.97000	102.07956			0.00	0	102,100,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.25029			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.36990			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.16332			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	103.93385			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.66000	102.02956		8.66000	101.95907			4,489,344,000,000.00	518,400,000	1,282,300,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	11.90595		100.00000	11.82621			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.69000	106.72050		9.69000	106.63684			0.00	0	2,505,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.63175			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	9.20000	98.76581		9.20000	98.69302			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.02000	95.19711		9.02000	95.12866			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.54403			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.97000	99.51115		9.97000	99.43182			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.65500	95.89918		9.65500	95.82548			133,505,478,000,000.00	13,827,600,000	6,924,800,000.00
SBS9	On 07/07/2016	Spot Bond	7.75000	106.83493		7.75000	106.76873			981,150,000,000.00	126,600,000	371,500,000.00
SBSI11	On 07/12/2023	Spot Bond	2.08000	129.61445		2.08000	274.77670			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.42500	103.81175		1.42500	129.63405			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	104.43000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.01865			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	14.39984		100.00000	14.29544			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	161.95917		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.05000	113.88109		2.05000	127.66883			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.79865		6.50000	101.74528			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.50954			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.22829			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.33288			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		9.32500	98.89356		9.32500	98.81971			413,097,500,000.00	44,300,000	264,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.51307			0.00	574,800,000	118,700,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.34325			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.35671			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.32810			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.27881			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	15.37441		100.00000	15.26295			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.58713			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	60.72525		100.00000	60.15826			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.48476			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond		100.00000	84.49074		100.00000	83.90805			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	21.74856		100.00000	21.59088			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	23.51921		100.00000	23.29960			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	21.87301		100.00000	21.56573			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		8.00000	107.05163		8.00000	106.98207			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond		9.17000	100.71029		9.17000	101.91799			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.64500	101.61741		8.64500	101.54732			0.00	0	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.99696			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.00781			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.30534			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.01480			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.49987			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.39500	102.59925		8.39500	102.53012			2,350,600,000,000.00	280,000,000	70,300,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.99177			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.28832			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.90621			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.50500	95.64143		9.50500	95.56866			688,162,000,000.00	72,400,000	1,332,300,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.83399			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.32895			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.62610			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.56300	88.21366		9.56300	88.14614			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.62500	87.93848		9.62500	87.87075			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.18000	101.19014		7.18000	101.13228			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.05500	92.29133		9.05500	92.22362			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.48299			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.47500	102.07891		8.47500	102.00986			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.35000	109.44932		2.35000	109.79666			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.52000	98.60517		8.52000	98.53776			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.83746			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.20775			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.74000	106.05813		9.74000	105.97549			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.73947			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.39267			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.45827			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN021	On 28/02/2031	Spot Bond	10.01000		78.42523		10.01000	78.36281			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	99.80415			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.87345			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	99.90180			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.83599			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000		96.05263		100.00000	95.30026			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.49153			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.37758			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.36109			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.31206			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.24489			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.19557			0.00	0	0.00
SY1106	On 09/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.01484			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.00002			0.00	0	0.00
SY1109	On 11/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1110	On 14/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.95093			0.00	0	0.00
SY1111	On 18/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.88580			0.00	0	0.00
SY1112	On 18/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.88588			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000		100.00000		0.00000	98.90043			0.00	0	0.00
SY1114	On 23/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.80410			0.00	0	0.00
SY1115	On 21/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.83645			0.00	0	0.00
SY1116	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.82028			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1117	On 21/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.83678			0.00	0	0.00
SY1118	On 25/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.77027			0.00	0	0.00
SY1119	On 29/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.70429			0.00	0	0.00
SY1120	On 29/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.70429			0.00	0	0.00
SY1121	On 05/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.58937			0.00	0	0.00
SY1122	On 11/08/2014	Spot Bond	100.00000		92.87532	100.00000		92.17172		4,180,000,000,000,000.00	41,800,000,000	20,900,000,000.00	
SY1123	On 11/08/2014	Spot Bond	100.00000		92.87532	100.00000		92.17172			0.00	0	0.00
SY1124	On 14/08/2014	Spot Bond	100.00000		92.17172	100.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.16000		109.65991		7.16000	109.59670			0.00	0	280,100,000.00
SZ25	On 30/09/2025	Spot Bond	8.93000		103.04747		8.93000	102.97371			0.00	0	100,000.00
T018	On 15/07/2014	Spot Bond	100.00000		99.72678	100.00000		98.91599			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		98.46806	100.00000		97.68658			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		29.18031	100.00000		28.96876			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.88053			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.27470			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.89905			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.74364			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.87458			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.37448			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.39435			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.17638			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	97.66913			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	97.50419			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.33252			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS84	On 28/07/2016	Spot Bond	7.95000	105.39377		7.95000	105.32569			3,816,000,000,000.00	480,000,000	120,000,000.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.55854			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.60225			0.00	160,000,000	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	99.91517		7.83000	103.76078			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.53449			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.58914			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.39746			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.53449			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.58914			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	80.91089		7.16000	103.43919			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.69623			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.68749			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.89724			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.86884			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	102.72674			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.62857			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.53231			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.60225			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	99.90563		8.73000	104.14352			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.52576			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.58914			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.04000	91.44963		9.04000	101.10949			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.65750			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.74165			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.70060			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.67656			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.82820			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.89287			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.88413			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.98203			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.57402			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.58275			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.78663			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.60002			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.71290		101.06155	7.10334			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.52576			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.79562			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.72245			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.80985			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.73546			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.92697			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.56720			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.58908			0.00	320,000,000	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.56720			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.58908			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.60002			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.55407			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.58908			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.70944			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.70944			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.70944			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.88448			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.92823			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.87354			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.74827			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	102.80292			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.78106			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.20000	105.22567		8.20000	105.15638			1,337,420,000,000.00	163,100,000	1,412,466,700.00
TL20	On 22/02/2020	Spot Bond		9.84500	86.27243		9.84500	86.17552			3,544,200,000,000.00	360,000,000	0.00
TN17	On 14/11/2017	Spot Bond		8.13500	104.71276		8.13500	104.64471			502,743,000,000.00	61,800,000	21,470,300,000.00
TN20	On 17/09/2020	Spot Bond		9.22500	109.27129		9.22500	109.19098			436,715,190,000.00	47,340,400	10,592,140,400.00
TN20U	On 14/04/2020	Spot Bond		100.00000	0.65099		100.00000	0.85979			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.45000	110.23561		9.45000	110.15267			9,450,000,000,000.00	1,000,000,000	8,090,000,000.00
TN25	On 19/08/2025	Spot Bond		9.62000	102.97961		9.62000	102.89946			0.00	0	17,000,700,000.00
TN27	On 14/11/2027	Spot Bond		9.57000	96.46412		9.57000	96.39063			35,435,225,628,000.00	3,702,740,400	4,610,800,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.20759			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	102.01746			0.00	800,000,000	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.12713			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.12643			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.15594			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.15897			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.30453			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.60630			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.32515			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.07727			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.07889			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.01785			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.01904			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.37549		10.00000	100.29491			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.36612		9.75000	100.28756			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.36809		100.00000	10.28809			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.68209			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.72534			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.74932			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.75413			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.88807			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.18228			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.68596			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.00035			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	97.80343			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.79839			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	96.77888			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.53719			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	95.99418			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP159	On 21/08/2014	Spot Bond	0.00000		103.65651		0.00000	99.30597			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	95.38715			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000		100.00000		0.00000	95.58166			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	98.82010			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		100.00000		0.00000	95.40023			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	95.17024			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.34978			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	94.94307			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	94.24555			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	93.96492			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	100.00000		67.21915	100.00000	66.84982			2,800,000,000,000,000.00	28,000,000,000	26,000,000,000.00	
TSP170	On 09/07/2015	Spot Bond	100.00000		44.94091	100.00000	44.64237			1,500,000,000,000,000.00	15,000,000,000	5,000,000,000.00	
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.44256	100.00000	13.34510				0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.96781			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.51658			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.45140			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.44992			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.42544			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.30837			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.94792			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.76499			0.00	0	0.00
TWC055	On 21/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.52498			0.00	0	0.00
TWC056	On 25/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.49249			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC057	On 04/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.11507			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.63107			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.86077			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.46422			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.76877			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.35500		110.41152		9.35500	110.32926			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.79076			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.09654			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.63500		104.85350		9.63500	104.77309			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.24314			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.19716			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.24105			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.28275			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.28457			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.21639			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.22240			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.06000		110.92077		7.06000	110.85805			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.26000		243.69508		1.26000	243.56144			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	7.02000		102.78216		7.02000	102.72437			0.00	0	10,000,000.00
WSP2	On 28/05/2017	Spot Bond	7.79500		104.18148		7.79500	104.11656			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.12500		104.59603		8.12500	104.52815			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.42000		103.77620		8.42000	103.70645			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.49500		103.72037		8.49500	103.65005			0.00	0	2,511,600,000.00
Z014	On 30/06/2015	Spot Bond	6.65000		93.90096		6.65000	93.85089			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z020	On 19/10/2015	Spot Bond	6.58000	92.13652		6.58000	92.08764			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.95000	97.78431		5.95000	97.73758			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.65000	93.88427		6.65000	93.83421			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.51500	68.07915		7.51500	68.03822			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	41.50931		100.00000	41.27350			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	21.97140		100.00000	21.84658			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>58,811,312,711,989,000.00</b>	<b>17,042,692,300</b>	<b>21 933 316 100.00</b>
<b>Grand Total:</b>										<b>58,811,313,202,605,600.00</b>	<b>17,042,761,814</b>	<b>21 936 928 631.00</b>