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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 31/07/2014

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 31/07/2014	Any day expiry		10.71030	10.71030		10.68710	10.68710		10.94	0.00	0	0.00
\$ / R	On 07/08/2014	Any day expiry		10.71850	10.71850		10.69560	10.69560		10.00	0.00	0	0.00
\$ / R	On 07/08/2014	Any day expiry	10.49	Call	237.15170	0.23715	219.76840	0.21977	237.152	12.22	0.00	0	5,000.00
\$ / R	On 07/08/2014	Any day expiry	10.72	Put	61.21290	0.06121	0.00000	0.00000	61.213	10.21	352,440.00	6,000	3,000.00
\$ / R	On 07/08/2014	Any day expiry	10.81	Put	121.85210	0.12185	142.39550	0.14240	121.852	11.15	0.00	0	2,000.00
\$ / R	On 07/08/2014	Any day expiry	10.90	Call	14.98630	0.01499	14.35850	0.01436	14.986	12.09	0.00	0	2,000.00
\$ / R	On 07/08/2014	Any day expiry	10.90	Put	196.48630	0.19649	218.75850	0.21876	196.486	12.09	0.00	0	2,000.00
\$ / R	On 08/08/2014	Any day expiry		10.72020	10.72020		10.69730	10.69730		10.02	0.00	0	0.00
\$ / R	On 08/08/2014	Any day expiry	10.74	Call	56.49940	0.05650	50.90830	0.05091	56.499	10.40	0.00	0	250.00
\$ / R	On 13/08/2014	Any day expiry		10.72890	10.72890		10.70610	10.70610		9.83	0.00	0	0.00
\$ / R	On 13/08/2014	Any day expiry	10.60	Call	166.16210	0.16616	149.71320	0.14971	166.162	10.83	0.00	0	7,000.00
\$ / R	On 22/08/2014	Any day expiry		10.74490	10.74490		10.72200	10.72200		9.72	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	11.06690	0.01107	12.83520	0.01284	11.067	11.51	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	0.47420	0.00047	0.46950	0.00047	0.474	17.38	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry		10.75370	10.75370		10.73080	10.73080		9.55	0.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	138.88450	0.13888	154.67160	0.15467	138.885	9.77	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	0.17080	0.00017	0.14060	0.00014	0.171	20.86	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry		10.75550	10.75550		10.73250	10.73250		9.55	0.00	0	0.00

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 28/08/2014	Any day expiry	8.30	Put	0.01270	0.00001	0.01020	0.00001	0.013	24.84	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	49.35410	0.04935	46.50910	0.04651	49.354	10.51	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry			10.76440	10.76440	10.90100	10.90100		9.44	0.00	0	0.00
\$ / R	On 02/09/2014	Any day expiry	10.80	Put	143.84850	0.14385	0.00000	0.00000	143.849	9.68	1,550,400.00	10,000	5,000.00
\$ / R	On 02/09/2014	Any day expiry	10.90	Call	75.28320	0.07528	0.00000	0.00000	75.283	10.17	714,100.00	10,000	5,000.00
\$ / R	On 02/09/2014	Any day expiry	10.90	Put	210.88320	0.21088	0.00000	0.00000	210.883	10.17	1,160,150.00	5,000	5,000.00
\$ / R	On 08/09/2014	Any day expiry			10.77510	10.77510	10.75210	10.75210		9.69	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	153.31980	0.15332	143.13730	0.14314	153.320	9.63	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.78770	10.78770	10.76470	10.76470		9.75	268,753,970.10	24,913	668,507.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.02390	0.00002	0.02970	0.00003	0.024	16.04	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.03500	0.00004	0.04320	0.00004	0.035	15.77	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.03860	0.00004	0.04740	0.00005	0.039	15.70	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.06220	0.00006	0.07570	0.00008	0.062	15.35	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	2.02390	0.00202	2.28790	0.00229	2.024	12.39	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	3.74870	0.00375	4.08500	0.00409	3.749	10.88	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	5.10980	0.00511	5.48790	0.00549	5.110	10.19	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	6.87900	0.00688	7.30400	0.00730	6.879	9.57	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	7.11820	0.00712	7.56270	0.00756	7.118	9.50	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	7.36780	0.00737	8.15530	0.00816	7.368	9.43	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	7.89860	0.00790	9.45560	0.00946	7.899	9.30	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	8.47640	0.00848	10.92040	0.01092	8.476	9.16	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	12.23290	0.01223	15.40190	0.01540	12.233	9.21	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	20.95190	0.02095	25.50070	0.02550	20.952	9.30	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	411.45050	0.41145	393.38500	0.39339	411.451	9.32	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	23.75050	0.02375	28.68500	0.02869	23.751	9.32	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	37.89680	0.03790	44.52360	0.04452	37.897	9.41	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	329.94820	0.32995	314.02850	0.31403	329.948	9.43	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	42.24820	0.04225	49.32850	0.04933	42.248	9.43	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	322.25650	0.32226	306.56670	0.30657	322.257	9.44	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	46.95400	0.04695	54.49740	0.05450	46.954	9.45	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	54.70640	0.05471	62.95720	0.06296	54.706	9.48	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	278.05340	0.27805	263.78470	0.26378	278.053	9.50	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	60.35340	0.06035	69.08470	0.06908	60.353	9.50	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	66.39740	0.06640	75.61230	0.07561	66.397	9.53	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	257.26940	0.25727	243.72860	0.24373	257.269	9.54	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	69.56940	0.06957	79.02860	0.07903	69.569	9.54	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	86.98730	0.08699	97.66790	0.09767	86.987	9.59	9,133,666.50	105,000	52,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	212.39550	0.21240	200.56210	0.20056	212.395	9.61	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	111.40210	0.11140	123.53190	0.12353	111.402	9.66	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	167.54710	0.16755	157.61840	0.15762	167.547	9.70	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	167.32250	0.16732	184.71980	0.18472	167.323	9.84	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	173.47110	0.17347	191.09120	0.19109	173.471	9.89	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	127.41890	0.12742	122.25730	0.12226	127.419	9.93	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	106.91990	0.10692	102.94090	0.10294	106.920	10.20	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	97.87910	0.09788	94.41560	0.09442	97.879	10.34	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	79.57160	0.07957	77.12490	0.07712	79.572	10.65	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	291.87160	0.29187	312.42490	0.31242	291.872	10.65	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	59.17320	0.05917	57.78930	0.05779	59.173	11.10	0.00	0	1,550.00

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\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	57.45040	0.05745	56.15180	0.05615	57.450	11.15	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	38.13210	0.03813	37.70570	0.03771	38.132	11.78	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	28.63280	0.02863	28.51210	0.02851	28.633	12.23	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	24.67990	0.02468	24.83380	0.02483	24.680	12.43	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	20.08610	0.02009	20.52900	0.02053	20.086	12.70	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	18.94750	0.01895	19.45580	0.01946	18.948	12.78	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	18.40450	0.01840	18.94300	0.01894	18.405	12.82	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	730.70450	0.73070	754.24300	0.75424	730.704	12.82	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	17.87760	0.01788	18.44460	0.01844	17.878	12.86	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	6.95130	0.00695	7.85470	0.00785	6.951	14.21	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	4.49780	0.00450	4.96430	0.00496	4.498	14.69	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,216.79780	1.21680	1,240.26430	1.24026	1,216.798	14.69	0.00	0	799.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	2.01950	0.00202	2.20220	0.00220	2.019	15.46	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	1.60430	0.00160	1.73890	0.00174	1.604	15.69	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	1.43180	0.00143	1.54660	0.00155	1.432	15.80	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	1.24360	0.00124	1.33720	0.00134	1.244	15.95	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.53740	0.00054	0.55660	0.00056	0.537	16.83	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.80030	10.80030	10.77720	10.77720		9.79	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	47.85100	0.04785	55.76350	0.05576	47.851	9.48	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	57.94280	0.05794	66.68940	0.06669	57.943	9.52	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.80750	10.80750	10.78440	10.78440		9.84	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	163.86560	0.16387	180.07320	0.18007	163.866	9.84	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	0.68390	0.00068	0.69300	0.00069	0.684	17.55	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.81290	10.81290	10.78980	10.78980		9.79	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.04340	0.00004	0.05350	0.00005	0.043	18.69	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	119.86760	0.11987	116.23350	0.11623	119.868	10.46	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.82930	10.82930	10.80630	10.80630		9.90	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	232.45450	0.23245	223.67830	0.22368	232.455	9.86	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.86880	10.86880	10.84510	10.84510		10.16	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.21930	0.00022	0.24450	0.00024	0.219	17.51	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	184.61120	0.18461	198.39950	0.19840	184.611	10.12	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	109.37870	0.10938	106.03020	0.10603	109.379	11.69	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	4.31350	0.00431	4.31910	0.00432	4.314	18.10	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.88010	10.88010	10.85630	10.85630		10.21	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	24.45670	0.02446	26.65880	0.02666	24.457	10.19	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	44.12380	0.04412	43.38660	0.04339	44.124	14.34	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			10.88200	10.88200	10.85820	10.85820		10.39	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	299.56710	0.29957	286.78410	0.28678	299.567	10.23	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	132.80880	0.13281	128.61670	0.12862	132.809	11.53	0.00	0	10,000.00
\$ / R	On 25/11/2014	Any day expiry			10.92040	10.92040	10.89620	10.89620		10.56	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	200.84890	0.20085	212.72790	0.21273	200.849	10.46	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	5.54850	0.00555	5.43520	0.00544	5.549	17.51	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.92610	10.92610	10.90200	10.90200		10.74	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	0.79060	0.00079	0.81520	0.00082	0.791	17.30	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	164.01520	0.16402	158.44300	0.15844	164.015	11.77	0.00	0	5,000.00
\$ / R	On 10/12/2014	Any day expiry			10.94910	10.94910	10.92480	10.92480		10.79	15,347,500.00	1,400	4,900.00
\$ / R	On 11/12/2014	Any day expiry			10.95110	10.95110	10.92670	10.92670		10.80	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.95300	10.95300	10.92860	10.92860		10.81	68,248,143.00	6,231	171,456.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	4.08940	0.00409	4.24750	0.00425	4.089	13.97	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	7.47880	0.00748	7.80100	0.00780	7.479	12.57	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	13.94030	0.01394	14.60720	0.01461	13.940	11.22	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	17.45870	0.01746	18.31820	0.01832	17.459	10.90	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	24.89950	0.02490	26.14960	0.02615	24.899	10.73	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	886.11360	0.88611	863.39090	0.86339	886.114	10.58	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	33.11360	0.03311	34.79090	0.03479	33.114	10.58	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	709.83380	0.70983	688.31890	0.68832	709.834	10.30	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	63.01010	0.06301	66.20100	0.06620	63.010	10.24	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	64.64110	0.06464	67.91110	0.06791	64.641	10.23	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	66.30570	0.06631	69.65810	0.06966	66.306	10.22	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	69.74480	0.06974	73.26490	0.07326	69.745	10.19	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	73.33010	0.07333	77.02380	0.07702	73.330	10.16	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	82.92830	0.08293	87.17680	0.08718	82.928	10.21	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	85.46040	0.08546	89.85600	0.08986	85.460	10.22	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	98.92990	0.09893	104.08420	0.10408	98.930	10.28	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	104.69880	0.10470	110.17120	0.11017	104.699	10.30	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	113.76820	0.11377	119.73440	0.11973	113.768	10.34	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	130.01730	0.13002	136.83600	0.13684	130.017	10.39	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	140.45580	0.14046	147.80590	0.14781	140.456	10.43	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	166.84780	0.16685	175.48170	0.17548	166.848	10.51	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	402.03640	0.40204	386.83770	0.38684	402.036	10.55	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	396.21850	0.39622	381.20970	0.38121	396.218	10.56	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	218.78120	0.21878	229.70810	0.22971	218.781	10.65	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.85	Call	336.08370	0.33608	323.19040	0.32319	336.084	10.69	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	330.96570	0.33097	318.26820	0.31827	330.966	10.70	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	273.76000	0.27376	286.80760	0.28681	273.760	10.78	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	284.49780	0.28450	0.00000	0.00000	284.498	10.81	29,872,269.00	105,000	52,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	268.07820	0.26808	257.90830	0.25791	268.078	10.97	0.00	0	12,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	315.07820	0.31508	329.30830	0.32931	315.078	10.97	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	380.18490	0.38018	395.92520	0.39593	380.185	11.30	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	450.05820	0.45006	467.16420	0.46716	450.058	11.62	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	167.79190	0.16779	162.16350	0.16216	167.792	12.08	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	135.68310	0.13568	131.61150	0.13161	135.683	12.60	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	118.19500	0.11819	114.87250	0.11487	118.195	12.98	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	115.31940	0.11532	112.12040	0.11212	115.319	13.05	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	113.91520	0.11392	110.77540	0.11078	113.915	13.09	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	75.12640	0.07513	73.61100	0.07361	75.126	14.33	0.00	0	28,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	74.31680	0.07432	72.83360	0.07283	74.317	14.37	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	67.34740	0.06735	66.10920	0.06611	67.347	14.67	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	54.98700	0.05499	54.11900	0.05412	54.987	15.28	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	54.42360	0.05442	53.57140	0.05357	54.424	15.31	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	28.84210	0.02884	28.65180	0.02865	28.842	17.57	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	27.52480	0.02752	27.36320	0.02736	27.525	17.76	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	24.36130	0.02436	24.26810	0.02427	24.361	18.38	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	24.07870	0.02408	23.99230	0.02399	24.079	18.46	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	6.84000	0.00684	6.92440	0.00692	6.840	22.10	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.95870	10.95870	10.93430	10.93430		10.79	0.00	0	0.00

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 15/12/2014	Any day expiry	10.80	Put	209.99820	0.21000	220.39620	0.22040	209.998	10.62	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	20.32090	0.02032	20.34550	0.02035	20.321	20.54	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.97410	10.97410	10.94950	10.94950		10.80	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	1.34580	0.00135	1.37760	0.00138	1.346	16.85	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	222.63190	0.22263	214.69870	0.21470	222.632	11.59	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.04310	11.04310	11.01800	11.01800		11.11	26,997,690.00	2,445	1,245.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	2.44250	0.00244	2.46010	0.00246	2.443	16.43	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	221.82640	0.22183	229.84730	0.22985	221.826	10.73	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	288.10820	0.28811	278.19720	0.27820	288.108	11.56	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	45.28710	0.04529	47.06000	0.04706	45.287	22.61	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.09760	11.09760	11.07230	11.07230		11.33	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	228.88090	0.22888	239.25620	0.23926	228.881	10.84	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	58.70280	0.05870	54.95460	0.05495	58.703	22.95	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.09960	11.09960	11.07420	11.07420		11.33	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	3.57740	0.00358	3.74060	0.00374	3.577	16.21	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	361.30730	0.36131	351.57010	0.35157	361.307	11.47	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.13480	11.13480	11.10930	11.10930		11.49	111,348.00	10	22,397.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	60.29080	0.06029	63.96670	0.06397	60.291	10.99	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	93.18040	0.09318	97.83760	0.09784	93.180	10.79	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	132.13960	0.13214	137.75260	0.13775	132.140	10.61	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	211.01470	0.21101	222.32460	0.22232	211.015	10.79	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	227.82600	0.22783	239.47530	0.23948	227.826	10.86	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	277.82750	0.27783	290.36290	0.29036	277.828	11.05	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	184.83570	0.18484	180.96210	0.18096	184.836	13.82	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	116.64740	0.11665	114.53660	0.11454	116.647	15.47	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	87.65710	0.08766	86.32380	0.08632	87.657	16.64	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	69.49070	0.06949	72.10850	0.07211	69.491	21.25	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.15630	11.15630	11.13070	11.13070		11.52	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	234.94530	0.23495	246.40950	0.24641	234.945	10.93	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	57.97910	0.05798	56.97670	0.05698	57.979	22.49	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.21900	11.21900	11.19310	11.19310		11.65	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	237.93270	0.23793	251.29420	0.25129	237.933	10.95	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	61.23970	0.06124	59.46720	0.05947	61.240	22.15	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.27700	11.27700	11.25060	11.25060		11.91	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	245.03920	0.24504	255.37750	0.25538	245.039	11.11	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	66.25850	0.06626	64.33890	0.06434	66.259	22.26	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.30920	11.30920	11.28260	11.28260		12.08	0.00	0	13,746.00
\$ / R	On 26/06/2015	Any day expiry			11.33730	11.33730	11.31050	11.31050		12.23	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	248.62120	0.24862	257.56230	0.25756	248.621	11.18	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	66.57900	0.06658	63.60350	0.06360	66.579	22.23	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.40370	11.40370	11.37630	11.37630		12.41	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	255.88750	0.25589	259.87420	0.25987	255.888	11.35	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	71.42620	0.07143	69.68780	0.06969	71.426	22.02	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.46570	11.46570	11.43880	11.43880		12.63	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	264.17710	0.26418	268.73870	0.26874	264.177	11.57	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	72.13300	0.07213	70.52520	0.07053	72.133	21.94	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.50480	11.50480	11.47820	11.47820		12.78	0.00	0	360.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	195.76910	0.19577	198.91870	0.19892	195.769	11.64	0.00	0	18,946.00

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 14/09/2015	Foreign Exchange Future	13.06	Call	273.81250	0.27381	266.89030	0.26689	273.813	16.02	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.53530	11.53530	11.50880	11.50880		12.82	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	270.97890	0.27098	276.01860	0.27602	270.979	11.76	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	73.34210	0.07334	71.77490	0.07177	73.342	21.66	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.60040	11.60040	11.57440	11.57440		11.74	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	276.16110	0.27616	280.79390	0.28079	276.161	11.90	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	47.18590	0.04719	77.08850	0.07709	47.186	19.37	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.66120	11.66120	11.63570	11.63570		11.85	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	279.05800	0.27906	285.58120	0.28558	279.058	11.99	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	41.27900	0.04128	72.24410	0.07224	41.279	19.16	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.70250	11.70250	11.67730	11.67730		13.32	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	1,056.05370	1.05605	1,037.05950	1.03706	1,056.054	12.17	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.71770	11.71770	11.69260	11.69260		11.95	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	280.64020	0.28064	288.33020	0.28833	280.640	12.04	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	38.03330	0.03803	66.84100	0.06684	38.033	19.06	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.78770	10.78770	10.76470	10.76470		9.75	431,508.00	40	1,106.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.95300	10.95300	10.92860	10.92860		10.81	54,765.00	5	95.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	40,791.55490	0.40792	39,252.77770	0.39253	40,791.555	10.54	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.13480	11.13480	11.10930	11.10930		11.49	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.20610	18.20610	18.18430	18.18430		10.01	29,275,408.80	1,608	48,547.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	6.61050	0.00661	6.76110	0.00676	6.610	13.66	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	18.54620	0.01855	19.28490	0.01928	18.546	10.54	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	26.33580	0.02634	27.42830	0.02743	26.336	10.09	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	58.81770	0.05882	61.01480	0.06101	58.818	10.06	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	68.07050	0.06807	70.56440	0.07056	68.071	10.06	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	53.96890	0.05397	48.14570	0.04815	53.969	11.33	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	26.36170	0.02636	23.48870	0.02349	26.362	12.57	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	24.86940	0.02487	22.18830	0.02219	24.869	12.70	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	18.30770	0.01831	16.47870	0.01648	18.308	13.41	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.46870	18.46870	18.44460	18.44460		10.81	0.00	0	10,890.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	502.31450	0.50231	504.58910	0.50459	502.314	10.89	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.59490	18.59490	18.57000	18.57000		11.03	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	380.26600	0.38027	378.68540	0.37869	380.266	10.74	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	516.49030	0.51649	515.97310	0.51597	516.490	10.95	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	588.74730	0.58875	591.21540	0.59122	588.747	11.08	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	97.13420	0.09713	91.23470	0.09123	97.134	14.17	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	56.67550	0.05668	53.33990	0.05334	56.676	14.61	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	55.75990	0.05576	52.48510	0.05249	55.760	14.62	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.75090	18.75090	18.72540	18.72540		11.30	0.00	0	1,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.01580	19.01580	18.98960	18.98960		11.93	0.00	0	0.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10497	0.10497	0.10472	0.10472		11.07	0.00	0	2,759.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10665	0.10665	0.10639	0.10639		12.37	0.00	0	17,859.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10853	0.10853	0.10826	0.10826		13.22	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.44290	14.44290	14.39760	14.39760		9.86	12,839,738.10	889	68,330.00

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	13.54	Put	7.94250		0.00794		9.05470	0.00905	7.943	10.30	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	21.99370		0.02199		27.89450	0.02789	21.994	9.22	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	44.58650		0.04459		53.30300	0.05330	44.586	9.38	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	134.13990		0.13414		149.57970	0.14958	134.140	9.70	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	146.91150		0.14691		163.08330	0.16308	146.911	9.73	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	9.02870		0.00903		7.64250	0.00764	9.029	12.91	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	2.48110		0.00248		2.14310	0.00214	2.481	14.74	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.66920		14.66920		14.62180	14.62180		16.11	9,534,980.00	650	13,533.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	51.04480		0.05104		42.17820	0.04218	51.045	11.20	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	76.43930		0.07644		71.81740	0.07182	76.439	10.76	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	47.62280		0.04762		56.10220	0.05610	47.623	12.77	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.91950		14.91950		14.87080	14.87080		14.95	5,967,800.00	400	2,026.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.16400		15.16400		15.11450	15.11450		11.69	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			499.39700		499.39700		499.85500	499.85500			0.00	0	0.00
AL12	On 06/11/2014	Index Future			506.91200		506.91200		507.38200	507.38200			0.00	0	0.00
AL12	On 05/02/2015	Index Future			515.05700		515.05700		515.54000	515.54000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			524.21700		524.21700		524.70400	524.70400			0.00	0	0.00
AL37	On 07/08/2014	Index Future			427.27600		427.27600		427.54700	427.54700			0.00	0	0.00
AL37	On 06/11/2014	Index Future			433.70600		433.70600		433.98500	433.98500			0.00	0	0.00
AL37	On 05/02/2015	Index Future			440.67500		440.67500		440.96200	440.96200			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			502.23900		502.23900		503.06300	503.06300			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			509.79700		509.79700		510.63800	510.63800			0.00	0	1.00
AL7T	On 05/02/2015	Index Future			517.98900		517.98900		518.84800	518.84800			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			456.48600		456.48600		456.85500	456.85500			9,129,720.00	2	393.00
ALBI	On 06/11/2014	Index Future			463.35500		463.35500		463.73500	463.73500			0.00	0	259.00
ALBI	On 05/02/2015	Index Future			470.80000		470.80000		471.19100	471.19100			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			479.17300		479.17300		479.56700	479.56700			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.00000		10.00000		10.00080	10.00080		9.50	0.00	0	12,490.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.09220		10.09220		10.09200	10.09200		9.94	0.00	0	10,843.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	45.34890		0.04535		43.00790	0.04301	45.349	10.27	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	124.03770		0.12404		119.71930	0.11972	124.038	10.10	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	264.17460		0.26417		260.10180	0.26010	264.175	9.96	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	68.90840		0.06891		68.51560	0.06852	68.908	11.31	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	62.47020		0.06247		62.21290	0.06221	62.470	11.42	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.19510		10.19510		10.19460	10.19460		10.40	0.00	0	277.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.29550		10.29550		10.29530	10.29530		11.00	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.89860		9.89860		9.85860	9.85860		9.08	0.00	0	100.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.02910		10.02910		9.98760	9.98760		9.90	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			30.52150		30.52150		-25.02870	-25.02870			0.00	0	1,942.00

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 CAFE	On 12/12/2014	Can-Do Future	679.79810		679.79810		711.05810	711.05810			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future	780.51860		780.51860		798.23680	798.23680			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future	156.53000		156.53000		9.21830	9.21830			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future	594.62460		594.62460		645.08110	645.08110			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future	75.52030		75.52030		70.41880	70.41880			0.00	0	5,000.00
CF CANDO CAFW	On 06/08/2014	Can-Do Future	61.66920		61.66920		51.17010	51.17010			280,000.00	7,000	43,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future	11.86650		11.86650		11.83740	11.83740		10.40	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future	12.05680		12.05680		12.02620	12.02620		11.13	0.00	0	834.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.27020		12.27020		12.23820	12.23820		11.79	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future	1.74000		1.74000		1.73620	1.73620		9.63	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.75730		1.75730		1.75370	1.75370		10.33	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/08/2014	Bond Future	123.59928		123.59928		123.46237	123.46237			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	123.99339		123.99339		123.85553	123.85553			0.00	0	0.00
EL28	On 05/02/2015	Bond Future	126.00130		126.00130		125.86240	125.86240			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/08/2014	Bond Future	9.59749		84.83883		9.58854	84.90554			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	9.69423		82.33019		9.68488	82.39872			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.78510		83.65375		9.77533	83.72423			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.85585		81.35284		9.84585	81.42406			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 07/08/2014	GOVI		455.25000	455.25000		455.60600	455.60600			0.00	0	480.00
GOVI	On 06/11/2014	GOVI		462.10100	462.10100		462.46600	462.46600			0.00	0	184.00
GOVI	On 05/02/2015	GOVI		469.52600	469.52600		469.90200	469.90200			0.00	0	45.00
GOVI	On 07/05/2015	GOVI		477.87600	477.87600		478.25500	478.25500			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		116.01553	116.01553		116.24148	116.24148			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		117.77583	117.77583		118.00636	118.00636			0.00	0	0.00
I2025	On 05/02/2015	Bond Future		118.52760	118.52760		118.76294	118.76294			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/08/2014	Bond Future		120.34823	120.34823		120.35419	120.35419			32,494,022.10	270	648.00
I2038	On 06/11/2014	Bond Future		122.17421	122.17421		122.18151	122.18151			32,987,036.70	270	1,706.00
I2038	On 05/02/2015	Bond Future		122.85288	122.85288		122.86154	122.86154			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/08/2014	Bond Future		120.90254	120.90254		120.90847	120.90847			0.00	0	0.00
I2046	On 06/11/2014	Bond Future		121.39162	121.39162		121.39865	121.39865			0.00	0	5,348.00
I2046	On 05/02/2015	Bond Future		123.35704	123.35704		123.36546	123.36546			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 07/08/2014	Bond Future		127.67475	127.67475		127.68103	127.68103			0.00	0	688.00
I2050	On 06/11/2014	Bond Future		129.61179	129.61179		129.61936	129.61936			0.00	0	2,800.00
I2050	On 05/02/2015	Bond Future		130.26442	130.26442		130.27331	130.27331			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/08/2014	Index Future		216.05200	216.05200		216.26600	216.26600			181,483,680.00	84	389.00
IGOV	On 06/11/2014	Index Future		219.33000	219.33000		219.54900	219.54900			184,237,200.00	84	804.00
IGOV	On 05/02/2015	Index Future		222.88100	222.88100		223.10600	223.10600			0.00	0	0.00
IGOV	On 07/05/2015	Index Future		226.87000	226.87000		227.09800	227.09800			0.00	0	0.00
ILBI	On 07/08/2014	Index Future		585.26300	585.26300		585.79900	585.79900			2,458,104,600.00	420	0.00
ILBI	On 06/11/2014	Index Future		594.18400	594.18400		594.73000	594.73000			0.00	0	0.00
ILBI	On 05/02/2015	Index Future		603.68900	603.68900		604.24500	604.24500			947,791,730.00	157	157.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate		143.07170	143.07170		143.11752	143.11752			0.00	0	635.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate		145.24258	145.24258		145.29038	145.29038			0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future		5.99000	94.01000		5.99000	94.01000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future		6.03000	93.97000		6.03000	93.97000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future		6.13000	93.87000		6.13000	93.87000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future		6.17000	93.83000		6.17000	93.83000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.29000	93.71000		6.29000	93.71000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future		6.40000	93.60000		6.40000	93.60000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.54000	93.46000		6.54000	93.46000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.76000	93.24000		6.76000	93.24000			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
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			6.96000		93.04000		6.96000	93.04000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.12000		92.88000		7.12000	92.88000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			7.27000		92.73000		7.27000	92.73000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.41000		92.59000		7.41000	92.59000			0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future			9.13320		9.13320		9.10260	9.10260		6.82	0.00	0	0.00
NZ\$ / R	On 12/12/2014	Foreign Exchange Future			9.20590		9.20590		9.17230	9.17230		8.10	0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future			1.33880		1.33880		1.33750	1.33750			0.00	0	125.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.33930		1.33930		1.33790	1.33790			0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.70827		112.52662		6.69997	112.53569		1.00	0.00	0	2,906.00
R157	On 06/11/2014	Bond Future			6.90985		107.40645		6.89775	107.41665		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future			7.11778		109.13341		7.09834	109.14489		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			8.30600		118.22268		8.28679	118.38629		9.20	293,783,359.80	2,485	38,193.00
R186	On 07/08/2014	Bond Future	7.60	Call	0.01000		0.00001		0.01000	0.00001	0.010	8.96	0.00	0	210.00
R186	On 07/08/2014	Bond Future	8.00	Call	24.18000		0.02418		33.43000	0.03343	24.180	9.11	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.25	Call	393.12000		0.39312		465.54000	0.46554	393.120	9.20	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.43	Put	219.70000		0.21970		188.31000	0.18831	219.700	9.30	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.70	Put	8.49000		0.00849		6.91000	0.00691	8.490	9.45	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	0.19000		0.00019		0.16000	0.00016	0.190	9.57	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	0.00000		0.00000		0.00000	0.00000	0.000	9.72	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.38221		120.00186		8.36218	120.16890		9.08	544,208,435.10	4,535	26,349.00
R186	On 06/11/2014	Bond Future	9.17	Put	396.79000		0.39679		382.93000	0.38293	396.790	9.51	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.44814		116.63393		8.42722	116.80491		9.66	0.00	0	0.00
R186	On 05/02/2015	Bond Future	9.00	Put	1,518.06000		1.51806		1,494.54000	1.49454	1,518.060	9.90	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.49284		118.71277		8.47124	118.88607		9.61	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/08/2014	Bond Future			285.34748		285.34748		285.79866	285.79866			0.00	0	0.00
R197	On 06/11/2014	Bond Future			289.67702		289.67702		290.13779	290.13779			0.00	0	905.00
R197	On 05/02/2015	Bond Future			288.35983		288.35983		288.83068	288.83068			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.94801		102.19342		5.92651	102.20114		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/08/2014	Bond Future			228.41318		228.41318		229.09831	229.09831		10.28	0.00	0	124.00
R202	On 06/11/2014	Bond Future			231.87884		231.87884		232.57662	232.57662			0.00	0	46,760.00
R202	On 05/02/2015	Bond Future			232.44213		232.44213		233.15351	233.15351			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.08145		101.44938		8.05226	101.62506		7.39	0.00	0	11,760.00
R2023	On 06/11/2014	Bond Future			8.16515		99.05502		8.13457	99.23422		7.60	0.00	0	1,050.00
R2023	On 05/02/2015	Bond Future			8.23884		100.64701		8.20673	100.83015		7.75	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			8.28100		98.51108		8.24762	98.69683		8.07	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			7.12288		106.43144		7.10889	106.47042		2.75	0.00	0	24,351.00
R203	On 07/08/2014	Bond Future	6.84	Call	3.76000		0.00376		7.12000	0.00712	3.760	2.72	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.22732		103.86928		7.21157	103.90978		2.81	0.00	0	6,646.00
R203	On 06/11/2014	Bond Future	6.84	Call	222.27000		0.22227		247.55000	0.24755	222.270	2.75	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	330.54000		0.33054		361.23000	0.36123	330.540	2.77	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.31245		105.53898		7.29453	105.58120		2.70	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,351.30000		1.35130		1,395.37000	1.39537	1,351.300	2.77	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.32232		103.24839		7.30260	103.29071		2.62	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/08/2014	Bond Future			8.73087		94.11680		8.72670	94.15028			0.00	0	1,868.00
R2030	On 06/11/2014	Bond Future			8.80569		95.53311		8.80127	95.56803			0.00	0	2,317.00
R2030	On 05/02/2015	Bond Future			8.87275		93.06134		8.86808	93.09767			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.92390		94.72095		8.91916	94.75733			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			8.99068		95.57050		8.98648	95.60924			0.00	0	8,080.00
R2037	On 06/11/2014	Bond Future			9.06320		97.00870		9.05878	97.04889			0.00	0	1,768.00
R2037	On 05/02/2015	Bond Future			9.12886		94.31017		9.12420	94.35198			0.00	0	0.00
R2037	On 07/05/2015	Bond Future			9.18030		95.99226		9.17558	96.03415			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.42247		103.23909		7.41348	103.27249		4.04	0.00	0	14,562.00
R204	On 07/08/2014	Bond Future	7.78	Put	2.45000		0.00245		3.53000	0.00353	2.450	4.12	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.51729		104.79273		7.50739	104.82756		3.98	0.00	0	364.00
R204	On 06/11/2014	Bond Future	7.99	Put	290.15000		0.29015		295.53000	0.29553	290.150	4.09	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.59432		102.44145		7.58335	102.47789		4.07	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.62674		104.26678		7.61510	104.30320		3.97	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204/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
R2044	On 07/08/2014	Bond Future			9.07050		97.00481		9.06627	97.04683			0.00	0	0.00
R2044	On 06/11/2014	Bond Future			9.14068		98.46462		9.13624	98.50813			0.00	0	73.00
R2044	On 05/02/2015	Bond Future			9.20436		95.66428		9.19969	95.70944			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			9.25455		97.37057		9.24981	97.41595			0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.07559		100.50925		9.06636	100.60295			0.00	0	10,044.00
R2048	On 06/11/2014	Bond Future			9.14727		97.59481		9.13768	97.69078			0.00	0	10,833.00
R2048	On 05/02/2015	Bond Future			9.21281		99.16348		9.20284	99.26193			0.00	0	0.00
R2048	On 07/05/2015	Bond Future			9.25925		96.49462		9.24907	96.59421			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			7.67201		98.69879		7.65794	98.75961		5.17	0.00	0	34,011.00
R207	On 06/11/2014	Bond Future			7.76093		100.18410		7.74583	100.24670		5.06	0.00	0	532.00
R207	On 05/02/2015	Bond Future			7.83638		98.15265		7.82010	98.21725		5.27	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.88001		99.90198		7.86286	99.96708		5.25	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,564.47000		1.56447		1,611.79000	1.61179	1,564.470	5.25	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			7.85687		96.81987		7.83275	96.93857		6.08	0.00	0	16,244.00
R208	On 07/08/2014	Bond Future	8.28	Put	1.84000		0.00184		2.08000	0.00208	1.840	6.27	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.94373		94.87849		7.91823	94.99982		6.29	0.00	0	571.00
R208	On 06/11/2014	Bond Future	8.50	Put	355.57000		0.35557		337.86000	0.33786	355.570	6.45	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.01769		96.40378		7.99066	96.52808		6.30	0.00	0	0.00
R208	On 07/05/2015	Bond Future			8.05997		94.71859		8.03166	94.84447		6.48	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.90547		76.98403		8.89623	77.05452		13.43	0.00	0	10,743.00
R209	On 06/11/2014	Bond Future			8.97444		74.99590		8.96485	75.06812		14.17	0.00	0	16,291.00
R209	On 06/11/2014	Bond Future	8.50	Call	832.83000		0.83283		880.47000	0.88047	832.830	13.91	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,447.49000		1.44749		1,509.29000	1.50929	1,447.490	14.04	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,104.04000		2.10404		2,179.99000	2.17999	2,104.040	14.14	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,290.77000		2.29077		2,369.81000	2.36981	2,290.770	14.17	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,487.12000		2.48712		2,567.80000	2.56780	2,487.120	14.20	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	1,324.04000		1.32404		1,337.05000	1.33705	1,324.040	14.33	0.00	0	2,200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	9.50	Put	794.24000		0.79424		808.89000	0.80889	794.240	14.49	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	667.76000		0.66776		682.20000	0.68220	667.760	14.54	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	281.25000		0.28125		283.42000	0.28342	281.250	14.79	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	248.33000		0.24833		248.49000	0.24849	248.330	14.82	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	217.02000		0.21702		217.34000	0.21734	217.020	14.82	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.03578		76.20169		9.02582	76.27582		14.46	0.00	0	0.00
R209	On 07/05/2015	Bond Future			9.08092		74.40903		9.07075	74.48404		15.09	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/08/2014	Bond Future			171.55739		171.55739		171.36947	171.36947			0.00	0	123.00
R210	On 06/11/2014	Bond Future			172.12075		172.12075		171.93155	171.93155			6,884,830.00	40	535.00
R210	On 05/02/2015	Bond Future			174.90771		174.90771		174.71706	174.71706			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/08/2014	Bond Future			130.69989		130.69989		130.71046	130.71046			0.00	0	390.00
R211	On 06/11/2014	Bond Future			132.68306		132.68306		132.69495	132.69495			0.00	0	0.00
R211	On 05/02/2015	Bond Future			133.22786		133.22786		133.24130	133.24130			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			135.52619		135.52619		135.35022	135.35022			0.00	0	349.00
R212	On 06/11/2014	Bond Future			137.58254		137.58254		137.40518	137.40518			27,516,508.00	200	19,059.00
R212	On 05/02/2015	Bond Future			138.05018		138.05018		137.87131	137.87131			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.74575		88.01080		8.74156	88.04307		12.08	0.00	0	23,660.00
R213	On 06/11/2014	Bond Future			8.81986		85.79357		8.81544	85.82711		12.25	0.00	0	6,207.00
R213	On 05/02/2015	Bond Future			8.88682		87.17254		8.88215	87.20746		12.64	0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.93209		85.17691		8.92736	85.21189		13.24	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			8.99538		77.84925		8.99114	77.88293		14.47	0.00	0	4,061.00
R214	On 06/11/2014	Bond Future			9.06450		75.73211		9.06005	75.76700		14.72	0.00	0	2,026.00
R214	On 06/11/2014	Bond Future	9.20	Call	2,871.51000		2.87151		2,935.81000	2.93581	2,871.510	14.86	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	541.65000		0.54165		564.09000	0.56409	541.650	15.27	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			9.12738		76.94933		9.12270	76.98558		15.21	0.00	0	0.00
R214	On 07/05/2015	Bond Future			9.17138		75.02515		9.16664	75.06154		16.00	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

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/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		21,041.98000	21,041.98000		20,989.30000	20,989.30000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		4.98120	4.98120		4.98990	4.98990		6.40	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future		4.96580	4.96580		4.97720	4.97720		7.85	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>5,199,246,998.20</b>	<b>295,138</b>	<b>3 785 865.00</b>

**i-Bonds**

AA02	On 28/03/2016	Spot Bond		0.00000	100.61120			100.59357			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.24500	104.11137		7.23500	104.09874			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.83413			100.81416			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.60500	105.90332		8.59500	105.91724			0.00	0	3,900,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.39959			100.37913			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.32000	103.71107		9.29500	103.80857			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	101.52800			101.50656			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	101.63392			101.61229			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.47000	97.62216		9.46000	97.63140			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.34500	103.33500		7.33500	103.32100			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.02090			100.00007			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.71500	106.34687		8.70000	106.35908			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond		1.41000	138.61844		1.41000	138.60492			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.31000	271.33464		2.29000	271.71099			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	101.46634			101.44551			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	101.61642			101.59801			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.96142			100.94130			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	101.00140			100.98045			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN09	On 17/03/2026	Spot Bond	0.00000	101.02790			101.00640			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.57634			100.55747			0.00	0	10,000,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.65828			100.63974			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.49020			100.47095			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.00500	106.49489	7.99500		106.47819			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	101.56649			101.54338			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.70000	103.54855	7.68000		103.53011			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.93676			100.91601			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	101.50071			101.47908			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.54982			100.52658			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.44842			100.42634			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.60612			100.58255			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.86056			100.83890			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.99397			100.97026			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.79573			100.77134			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	101.08363			101.05647			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.01000	131.02745	2.99000		131.02461			0.00	0	26,000,000.00
ABLI04	On 11/10/2016	Spot Bond	4.16000	118.95444	4.16000		118.93402			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.91000	105.19782	4.91000		105.17750			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.93000	105.65120	5.95000		105.52338			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.11500	108.40528	11.10000		108.40027			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.70705			100.67355			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.95079			100.92359			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	101.00098			100.97244			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS5	On 29/06/2019	Spot Bond	0.00000		101.04864			101.01876			0.00	20,000,000	10,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.66000		112.68404		4.66000	112.66321			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		61.82783		100.00000	61.67805			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.05000		171.46496		2.03000	171.65241			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		161.31725		2.76000	161.29565			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.08000		173.42310		2.06000	173.67307			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.84000		183.44807		1.82000	183.97699			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.11125		76.20128		8.09625	76.22188			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.11125		76.20128		8.09625	76.22188			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		93.37000			90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.88311			100.86199			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		93.27000			93.05000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		92.29000			92.00000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		92.66000			92.51000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		89.73000			89.03000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		89.13000			88.42000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.52907			100.50959			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.40794			100.38810			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		88.78000			88.07000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.24000		101.59405		7.22000	101.58196			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		88.86000			88.39000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		91.67000			91.01000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN54	On 14/06/2016	Spot Bond	0.00000		89.22000			88.78000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.72273			100.70319			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.53500		111.47167		7.52500	111.46028			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.39737			100.37597			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		86.44000			85.85000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		86.18000			85.59000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.66000		106.08875		2.64000	106.27341			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.54000		157.47760		2.55000	157.27891			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.44000		209.05513		2.42000	209.63344			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		95.40000			95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		85.61000			85.01000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.68500		92.21959		9.65500	92.35560			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		95.92000			94.88000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		103.40000			104.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		102.76023			102.73931			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		91.85000			91.04000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.56000			109.91000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		107.48193		9.63000	107.45431			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.70500		106.92476		9.68500	107.04526			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.02500		91.12999		9.00000	91.22250			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		103.31000			105.20000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN82	On 05/07/2016	Spot Bond	0.00000		103.05000			103.46000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
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	9.80000		106.22494		9.78000	106.34397			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		88.74000			88.92000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		101.14293			101.12175			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.10699			100.08557			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.26500		108.72920		8.25000	108.75284			0.00	0	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.03000		104.99000		9.00500	105.08977			9,030,000,000,000.00	1,000,000,000	1,500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.19500		102.92870		7.18500	102.91610			0.00	0	530,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.93500		98.15466		8.92000	98.19690			0.00	0	590,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.92500		95.67353		9.90500	95.77996			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.89500		105.77233		7.88500	105.76525			0.00	0	12,700,000.00
ABSI2	On 07/12/2023	Spot Bond	2.12000		275.25314		2.10000	275.63754			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.35000		128.86136		1.35000	128.84904			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.08000		130.86181		2.10000	130.66981			0.00	0	1,000,000,000.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00499		100.00000	0.00497			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		61.51640		100.00000	61.36738			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.69500		107.04406		11.68500	107.02134			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		102.06588			102.03886			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		3.93373		100.00000	3.92420			500,000,000,000,000.00	5,000,000,000	2,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL033		On 20/08/2015	Spot Bond	0.00000	102.11841			102.09068			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	102.86367			102.82603			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	23.44687		100.00000	23.39007			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	102.01335			101.98702			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	64.42028		11.00000	64.40187			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	23.44687		100.00000	23.39007			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	101.03906			101.01582			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	101.14245			101.11694			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.99293			100.97071			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	101.02410			101.00119			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	101.03781			101.01460			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.13581			100.11314			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.13581			100.11314			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.13656			100.11378			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.96801			100.94633			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.13656			100.11378			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.13504			100.11252			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	90.63288			90.61422			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	101.27147			101.25245			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.83341			100.81198			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.00544			100.98294			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL096		On 20/06/2020	Spot Bond	0.00000	101.03637			101.01318			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.04880			101.02533			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.02388			101.00097			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.96802			100.94634			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.45500	103.51872		9.44000	103.55601			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.17968			100.15700			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.85377			100.83182			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	84.41411			84.39405			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	166.57122			165.61113			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	166.63821			165.67724			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.99286			100.97063			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	101.55036			101.53046			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	101.55036			101.53046			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	101.43281			101.41244			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.96168			100.94014			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.95420			100.93282			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	102.01257			101.99194			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	101.35659			101.33511			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	102.01165			101.99105			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.72613			100.70371			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.69812			100.67624			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	101.12941			101.10906			0.00	131,000,000	131,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL143		On 20/12/2016	Spot Bond	0.00000	102.76915			102.74827			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	102.46291			102.44352			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.99662			100.97430			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.97687			100.95500			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.87704			100.85736			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.85579			100.83658			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.89703			100.87692			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.97437			100.95256			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.93068			100.90983			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.88079			100.86103			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.89454			100.87447			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.81223		10.23000	103.78409			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.90810			100.88773			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.88704			100.86714			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	119.29720			118.94129			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.54500	102.18602		9.53500	102.19853			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.97056			100.94882			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	114.93146		1.75000	114.90902			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	101.19533			101.17660			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.89560			100.87551			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.94605			100.92441			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.97692			100.95459			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.91517			100.89421			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.97075			100.94856			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL180		On 20/06/2015	Spot Bond	0.00000	101.47911			101.45930			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	102.92443			102.90385			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	102.82450			102.80525			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.90404			100.88333			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.14511			102.12403			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.97075			100.94856			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.94866			100.92740			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	101.00151			100.97908			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	101.01771			100.99493			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	101.47917			101.46068			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	101.75203			101.73339			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.02153			100.99867			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	101.02153			100.99867			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.07555			101.05103			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.95222			100.93044			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.08279			101.05859			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	103.30158			103.27930			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	101.07555			101.05103			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	93.53452			93.51602			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	101.04274			101.01941			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	101.02626			101.00284			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	119.34850			118.67387			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	121.06931			120.38488			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL205	On 20/03/2016	Spot Bond	0.00000	100.89044			100.87003			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.88179			100.86157			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	101.43511			101.41641			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.90528			100.88454			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.90898			100.88816			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.94605			100.92441			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.89168			100.87124			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.89044			100.87003			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.98166			100.95968			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	101.86192			101.83965			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.03049			100.08439			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.10804		100.00000	35.85627			0.00	12,569,999,900	12,569,999,900.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	101.18353			101.16611			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond	0.00000	101.05315			101.03616			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	101.17630			101.15733			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	16.25646		100.00000	16.21708			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	101.47710			101.45685			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	101.63222			101.60987			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	101.73559			101.71183			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.36945			100.34883			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.40579			100.38313			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.45414			100.42879			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.35453			100.33477			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.05000	99.62987		8.03500	99.63152			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.45506			100.42967			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.52835			100.49886			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.52500		103.52466		8.51500	103.53875			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.40000		116.44466		9.38000	116.54336			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		88.40111		100.00000	88.19409			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.34500		109.58331		7.33500	109.57720			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		83.65176		100.00000	83.46503			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.42500		100.57965		9.39500	100.74283			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.49713		100.00000	14.46504			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.14000		100.72728		10.13500	100.73892			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.79000		162.24870		2.80000	162.05117			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		101.15532			101.13412			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		101.03912			101.02095			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		101.09032			101.07181			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.42987			100.41136			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		100.97158			100.95291			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		101.88714			101.85869			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.82980			100.81075			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		100.91517			100.89421			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN012	On 20/06/2017	Spot Bond		0.00000	101.17998			101.15234			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	101.38885			101.36415			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	102.30500			102.74000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	98.00000			99.56000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	101.23211			101.21024			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	97.41816			97.41816			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.69000	288.74583		2.67000	289.49961			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	95.85824			95.85824			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond		0.00000	97.66877			97.66877			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	1,500,000,000.00
BAR001	On 12/06/2018	Spot Bond		0.00000	101.01592			100.99671			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.82859			100.80954			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.81620			100.79743			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.74136			100.72091			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.01500	106.02209		9.00500	106.03120			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.76823			100.74989			0.00	3,000,000,000	1,500,000,000.00
BAW13	On 17/04/2017	Spot Bond		0.00000	101.19601			101.17636			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.56510			100.54760			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	101.78746			101.76795			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	102.08963			102.06985			0.00	0	3,000,000,000.00
BAW19	On 05/12/2020	Spot Bond		9.60000	101.38191		9.57500	101.47261			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.50000	108.50818		7.49000	108.49766			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	32.50281		100.00000	32.35988			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW3	On 02/10/2017	Spot Bond		0.00000	100.76814			100.74475			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.69931			100.67796			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.68000	103.10671		7.66000	103.08857			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.86500	106.27744		8.85000	106.29362			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.07505	102.50211		11.05486	102.48913			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.05992	101.38239		11.04895	101.35888			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.09856	101.34043		11.08608	101.31793			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	101.02410			100.99486			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.13720	101.27239		11.12321	101.25204			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.91375	100.77903		11.88783	100.81840			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	101.04839			101.01848			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	101.04839			101.01848			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	101.04846			101.01855			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.32505	100.80078		11.30486	100.78733			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.25767	101.32952		11.23995	101.31371			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.05992	101.38239		11.04895	101.35888			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.19224	101.45705		11.15993	101.45811			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.35951	101.03792		10.32288	101.04980			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.99499			100.96658			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.97736			100.94903			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.97736			100.94903			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.92474			100.89789			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.96720			99.96720			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA23	On 30/06/2017	Spot Bond	10.91878	100.44537		10.91857	100.41603			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.64000	99.73718		11.62500	99.74233			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.94867			100.92114			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.56500	97.49370		11.55000	97.50189			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	99.96718			99.96718			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.90279			100.87696			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	100.90150		9.28000	100.87634			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.96302			100.93509			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.41500	97.24649		11.40500	97.24420			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.93431			100.90719			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.95824			100.93045			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.95824			100.93045			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.83982			99.83982			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.92282			100.89603			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.97531			100.94743			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.88936			100.87085			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.96721			99.96721			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.97531			100.94743			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.92474			100.89789			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.94165			100.91473			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.97541			100.94753			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.70332			100.68308			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.07505	102.77536		14.05486	102.75389			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.30045	101.61282		15.27003	101.63169			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB04	On 31/03/2017	Spot Bond	14.20139	101.42465		14.16879	101.42804			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	101.26762			101.23105			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	101.26762			101.23105			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	101.26762			101.23105			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	101.31494			101.27702			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	101.10140			101.06955			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	18.87463		100.00000	18.83882			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.39533		100.00000	20.34591			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.56204		100.00000	18.51707			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.45805		100.00000	11.43029			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.45805		100.00000	11.43029			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.85333		100.00000	13.81977			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.00367		100.00000	11.97459			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.31389			100.29576			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.28821			100.26893			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.49363			100.47563			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.52502			100.50593			0.00	0	800,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.80204		100.00000	7.78314			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.80204		100.00000	7.78314			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000	92.17172		100.00000	91.93955			0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000	82.02247		100.00000	81.83857			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.02000	177.89528		2.00000	178.02165			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0205	On 28/04/2028	Spot Bond	8.32000	146.61559		8.30000	146.96979			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.32000	146.97269		8.30000	147.32410			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.70500	97.76799		8.68500	97.89859			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	101.20944			101.18786			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.91740			100.89683			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.01500	99.73556		8.00500	99.74487			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.39258			101.37385			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.30641			100.28592			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.31247			100.29158			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.33266			100.31041			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.35283			100.32923			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.40894			100.38155			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	21.74856		100.00000	21.69587			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.11622			100.01558			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.12183			100.02031			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.12423			100.02234			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.12503			100.02301			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.13462			100.03110			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.14738			100.04186			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	13.61853		100.00000	13.58553			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	13.61853		100.00000	13.58553			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.92277			100.90349			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.99605			100.97526			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	101.01603			100.99483			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A4	On 15/03/2017	Spot Bond	8.41500	104.28984		8.40000	104.30127			0.00	0	1,400,000,000.00
BG42B	On 15/03/2017	Spot Bond	0.00000	101.07594			101.05351			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	101.18227			101.15764			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	9.72102		100.00000	9.69747			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	9.72102		100.00000	9.69747			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	7.05000	99.98069		7.03000	99.96149			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	102.18827			102.16956			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.68370			100.66401			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.71500	101.40508		8.70500	101.42084			0.00	0	1,500,000,000.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.98251			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	99.47414			99.45661			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	98.74640			98.72899			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	101.32268			101.30522			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	101.54040			101.52002			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	101.31565			101.29758			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	101.38397			101.36498			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	101.50813			101.48746			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	102.02477			101.99706			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	102.86544			102.82723			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	61.38421		100.00000	61.23550			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.25842			100.23460			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.26587			100.24137			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	19.13410		100.00000	19.08776			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.95957			100.93899			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	101.62445			101.60355			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.50000	104.58734		7.48000	104.57131			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.51500	112.66359		9.50000	112.66663			0.00	0	2,436,700,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.20940			100.17899			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.16500	104.72090		9.15000	104.71962			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.32500	104.63712		11.31500	104.63785			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.10824			100.08110			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.57500	100.03647		11.56500	100.04015			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	101.76375			101.74318			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.40500	102.08403		9.39000	102.09466			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	102.08118			102.05272			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.01500	101.42664		12.00500	101.43020			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.83325			100.81500			0.00	180,000,000	60,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000	101.36654			101.33810			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	99.98070			99.96139			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.35000	94.20343		10.32500	94.27881			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.15000	115.39642		10.13000	115.49140			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.00000	111.65928		9.98000	111.76160			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.33000	116.47574		9.31000	116.59095			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	101.72018			101.68952			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.76500	104.63663		11.75000	104.62616			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	99.77468			99.74971			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	101.93543			101.90813			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR14	On 13/02/2018	Spot Bond		0.00000	101.21865			101.19198			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	100.38243			100.35505			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.60586			100.56240			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	101.47704			101.45201			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	101.49236			101.46875			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.82990			100.80611			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.86364			100.83890			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.90265			100.87681			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	102.78814			102.75151			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	102.75877			102.72253			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	102.91401			102.87570			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	99.79828			99.77580			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.99296			100.97073			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	101.91472			101.89569			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	101.30187			101.27477			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	100.94245		10.11000	100.91539			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	101.30187			101.27477			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.57287			100.55216			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	120.34083		2.76000	120.32460			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	104.44527			104.44527			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	120.36298		3.14000	120.34558			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	103.53195		8.25000	103.50921			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond		0.00000	101.30187			101.27477			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN197	On 15/06/2016	Spot Bond	0.00000		101.30187			101.27477			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		119.92870		3.10000	119.91158			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		119.60284		2.40000	119.58802			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		101.40859			101.37722			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.53573			100.51790			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.41034			100.39040			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.59500		102.39169		8.58500	102.38784			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.62089			100.60252			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.61229			100.59417			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.31576			100.29465			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.32309			100.30153			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.64500		102.50513		8.63500	102.50119			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.64500		102.50513		8.63500	102.50119			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.69500		101.30085		8.68500	101.29814			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		101.01790			100.99512			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		101.12507			101.09993			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.56080			100.54208			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		100.56080			100.54208			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		101.40144			101.37229			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		99.82461			99.80502			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		101.03239			101.00930			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		101.41411			101.39403			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		101.50506			101.48368			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		104.17416		9.35000	104.14787			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN243		On 24/02/2019	Spot Bond	9.35000	104.17416		9.35000	104.14787			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	101.41405			101.39397			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	101.41792			101.39778			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	90.88795			90.88795			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	102.31737			102.28433			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	101.18088			101.16237			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	102.27293			102.24053			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	101.06830			101.04970			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	101.06830			101.04970			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	101.06830			101.04970			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	101.06830			101.04970			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	101.06830			101.04970			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	101.13728			101.11840			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	101.31737			101.29683			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	101.43557			101.41518			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	101.43557			101.41518			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	101.43557			101.41518			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	101.43557			101.41518			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	101.32245			101.30178			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.34500	104.56667		9.33500	104.57801			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	101.49710			101.47710			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.66864			100.64803			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	101.16127			101.13534			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN270	On 24/02/2017	Spot Bond	0.00000	102.15653			102.12495			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	101.35852			101.33755			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	101.35263			101.33180			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	101.40560			101.38489			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	101.50975			101.48950			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	101.70458			101.68034			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	101.60685			101.58644			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	103.81599			103.79501			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	102.31894			102.29918			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.17477			101.15577			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.00637			100.98732			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.90280			100.88212			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.30045			100.28052			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	101.94350			101.92287			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.19758			101.17358			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.94723			100.92293			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	103.60611			103.58534			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.83963			100.81556			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.93641			100.91238			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.70660			100.68224			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	101.08895			101.06461			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.83966			100.81560			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.83966			100.81560			0.00	300,000,000	150,000,000.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.82883			100.80469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN301		On 20/12/2017	Spot Bond	0.00000	121.47362			121.47362			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	102.51368			102.49132			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	121.60015			121.60015			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	120.98486			120.98486			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	121.39411			121.39411			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	118.28936			118.28936			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	118.29872			118.29872			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	99.78647			99.76281			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.96500	94.49703		10.93500	94.62218			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.48500	96.10298		11.45500	96.22718			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.79039			100.76733			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	101.09032			101.06549			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	99.79138			99.76825			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.25715			100.23568			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.11753			100.09400			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.29724		8.80500	102.27329			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.95222			100.93044			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.25969			100.23800			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	114.70200			114.70200			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.99789			100.97510			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	101.01640			100.99319			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	101.08786			101.06308			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	101.04290			101.01958			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN329	On 20/06/2017	Spot Bond	0.00000	101.46586			101.43322			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	101.46586			101.43322			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	104.33417			104.30053			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	101.14259			101.11707			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.79039			100.76733			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	104.88795			104.88795			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	104.88999			104.88999			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.17530			100.15336			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	101.26852			101.23971			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.79519			100.77200			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	101.45655			101.42412			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	101.19216			101.16555			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.90563			100.88532			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	101.05338			101.02935			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.17362			100.15189			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	99.87263			99.85143			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.77114			100.74863			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.16546			100.14446			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	101.88733			101.85969			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	101.88733			101.85969			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	101.39920			101.37806			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	101.44360			101.41088			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	102.03159			102.00185			0.00	0	0.00

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	101.96429			101.93552			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.13000			100.10831			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.25557			100.23422			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.86323			100.84343			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	103.81464		10.55000	103.78564			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.14500	106.26936		10.11500	106.42590			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	102.84340			102.82133			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	99.97382			99.94765			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.28500	108.55186		12.25500	108.68836			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	99.97273			99.94547			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.31500	101.99060		12.28500	102.11866			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.74500	101.99482		10.71500	102.12608			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	99.97273			99.94547			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.18083			100.15820			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	101.16168			101.13526			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	101.06693			101.04260			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.36788			100.34327			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.95222			100.93044			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.82595			100.80189			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.65000	104.37927		9.62500	104.46840			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	101.05068			101.02120			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	101.05707			101.03297			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond		10.55000	103.93072		10.55000	103.90169			0.00	0	0.00

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	98.18125	11.00000	98.15059					0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.29839		100.27844					0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.33961		100.31527					0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.28760		100.26696					0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	12.07500	100.66160	12.04500	100.73694					0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.34593		100.31923					0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.17262		100.15102					0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.16837		100.14429					0.00	0	50,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.52264	7.01000	39.51530					0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	157.18214		157.70726					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	8.70500	136.47119	8.68500	136.57689					0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.32000	146.61559	8.30000	146.96979					0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.32000	146.97269	8.30000	147.32410					0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	91.55678		91.53763					0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	91.48458		91.46527					0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.55857		100.53591					0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.55857		100.53591					0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	101.03034		101.00729					0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.96053		100.93901					0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.97430		100.95249					0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.54996							0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.97075		100.94856					0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.25715		100.23568					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.87932			100.85915			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.92753			100.90630			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.92135			100.90025			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.37706			100.35595			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		101.65909			101.63548			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.46364			100.44011			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.14500		107.39443		9.13500	107.37859			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.81500		102.06940		8.80000	102.09351			0.00	0	730,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.26000		113.12434		10.23500	113.24731			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.49500		104.54993		8.48500	104.53892			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.85000		108.38130		9.82500	108.47628			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.92500		103.13823		9.89500	103.29905			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.27500		96.48371		10.24500	96.61954			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.05000		97.50321		11.03000	97.60798			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.05000		90.40925		11.03000	90.51136			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		101.49738			101.47801			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		101.42272			101.40188			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		101.29178			101.27134			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.55159			100.53407			0.00	3,200,000,000	4,100,000,000.00
CPL020	On 27/10/2014	Spot Bond	0.00000		100.11963			100.10254			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.17000		100.05599		11.14500	100.16331			0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		12.78886		100.00000	12.75788			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		4.07939		100.00000	4.05920			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.70120		100.00000	14.62451			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.21816			100.19945			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.14000		98.89629		8.12500	98.91498			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000		101.16421			101.14706			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000		101.02661			101.00951			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000		101.24939			101.23221			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		78.65560		100.00000	78.49208			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		101.13138			101.11117			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000		101.55199			101.53493			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		101.12027			101.10160			0.00	0	0.00
DLTC05	On 15/08/2014	Spot Bond	0.00000		100.35240			100.33562			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.39796			100.37901			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.65533			100.62245			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		101.26606			101.23732			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.41514			100.38041			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.19194			100.15989			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.95851			100.92858			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.85000		102.07730		8.82500	102.18072			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.37500		115.09719		7.36500	115.09303			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.47500		104.16877		8.46000	104.21156			38,971,440,000.00	4,598,400	4,926,798,400.00
DV23	On 27/02/2023	Spot Bond	9.02500		110.10954		8.99500	110.26584			42,512,262,500.00	4,710,500	5,681,410,500.00
DV24	On 18/02/2024	Spot Bond	9.12500		108.03742		9.09500	108.20391			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.69000		107.84114		9.68500	107.85243			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.97939			100.96188			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC004	On 12/12/2014	Spot Bond	0.00000	100.69417			100.67674			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.71100			100.69307			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.60760			100.58971			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	101.55834			101.54042			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.85641			100.83806			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.12500	125.23954		8.11000	125.29343			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	101.40574			101.37297			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	134.85301		0.10000	134.84468			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.97000	123.45932		1.98000	123.30260			2,955,000,000,000.00	1,500,000,000	8,200,000,000.00
EL29	On 19/11/2029	Spot Bond	1.99000	110.66249		2.00000	110.50467			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.12500	108.74054		2.13500	108.58279			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.15500	101.33661		2.13500	101.60983			0.00	0	12,100,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.75000	103.82971		9.72500	103.91681			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.60000	109.64573		9.57500	109.74228			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.10000	102.20328		10.08000	102.29809			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.38000	96.48777		10.37500	96.48252			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.46500	104.10118		10.46000	104.09539			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	101.53937			101.51958			0.00	1,620,000,000	1,620,000,000.00
EPF002	On 28/05/2018	Spot Bond	0.00000	101.34199			101.32110			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.94085			100.92271			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	99.96552			99.94822			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	101.37944			101.36100			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	101.39008			101.37149			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	91.02244	100.00000	90.79602				0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	86.55983	100.00000	86.36176				0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	97.59358	100.00000	97.33333				0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	60.91544	100.00000	60.72525			7,400,000,000,000.00	74,000,000	37,000,000.00	
EQ210U	On 14/08/2014	Spot Bond	100.00000	97.59358	100.00000	97.33333				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	131.03919	3.00000	131.02077				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.55500	102.34282	11.54500	102.32007				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	104.03278		104.00945				0.00	200,000,000	100,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.18855		100.16451				0.00	38,000,000	19,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.96819		100.94536				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.99500	98.72532	9.98500	98.72846				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.66785		100.64604				0.00	108,000,000	54,000,000.00
EQS09	On 28/11/2016	Spot Bond	0.00000	101.45724		101.43523				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	101.77416		101.75134				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	101.63561		101.61460				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	101.60338		101.58199				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	101.80609		101.78285				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	101.76275		101.73924				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	101.51838		101.49890				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	102.05474		102.03600				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA14	On 17/11/2025	Spot Bond	0.00000	101.48646			101.46661			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	101.55024			101.52955			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	101.47371			101.45402			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	101.52685			101.50647			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.96500	104.13269	6.95500	104.12344				0.00	0	10,570,000,000.00
ES18	On 20/04/2018	Spot Bond	7.83500	107.16055	7.81500	107.20321			156,988,047,507,000.00	20,036,764,200	10,504,664,200.00	
ES23	On 25/01/2023	Spot Bond	8.57500	108.75052	8.54500	108.91374			766,275,720,000.00	89,361,600	5,337,293,300.00	
ES26	On 02/04/2026	Spot Bond	8.92000	95.00364	8.90000	95.11685			89,278,322,952,000.00	10,008,780,600	8,818,780,600.00	
ES33	On 15/09/2033	Spot Bond	9.59000	84.74352	9.58000	84.79660			120,796,599,000.00	12,596,100	25,212,596,100.00	
ES42	On 25/04/2042	Spot Bond	9.79000	90.09840	9.78500	90.11734			97,900,000,000,000.00	10,000,000,000	16,500,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000	101.60327			101.58265			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	101.65643			101.63512			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	101.44716			101.42661			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.35998			100.33941			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.80095			100.78034			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	101.25356			101.23520			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.47270			100.45415			0.00	800,000,000	400,000,000.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	102.70238			102.68400			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.33635	100.00000	10.31132				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.05946	100.00000	10.03509				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.89851			100.87843			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.93673			100.91587			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	101.01294			100.99050			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4D	On 15/09/2023	Spot Bond		0.00000	101.08884			101.06481			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.79500	103.70842		6.78500	103.69045			0.00	0	850,000,000.00
FRB05	On 21/12/2018	Spot Bond		9.41500	97.80550		9.40500	97.81546			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.98914			100.97112			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.98907			100.97105			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.23916			100.21709			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	104.83045			104.81047			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	101.40445			101.38221			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	101.42884			101.40621			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond		10.35000	100.03668		10.32500	100.12823			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.21500	104.10321		11.20500	104.10666			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	99.62880			99.60294			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.18000	129.98020		2.20000	129.78930			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.15000	274.62994		2.13000	275.01305			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.37000	109.00827		2.35000	109.19953			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.52000	157.83531		2.53000	157.63618			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.33000	212.40627		2.31000	212.99668			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.80500	111.17574		7.79500	111.16357			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.86700	61.31360		7.86700	61.29860			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.46800	38.73760		9.46800	38.72646			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.70000	37.43482		9.70000	37.42377			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	67.24026		100.00000	67.11269			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	69.55696		100.00000	69.42499			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	102.23429			102.20244			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC105		On 24/02/2017	Spot Bond	0.00000	102.17245			102.14150			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	102.17245			102.14150			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	101.70652			101.67834			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	102.13573			102.10530			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	101.15504			101.12925			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	101.35897			101.33069			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.99302			100.97079			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	101.09525			101.07077			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	101.33905			101.31119			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	101.07555			101.05103			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	101.02256			100.99922			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	101.16934			101.14277			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	101.05707			101.03297			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	101.12725			101.10159			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	101.40080		101.36905			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.35797		101.32718			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	15.19670	100.09221	15.15985			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.95469		100.93286			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	112.43280		112.49108			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	101.14978		101.12411			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	101.29174		101.26294			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	101.99847		101.97002			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	104.47968		104.45705			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	101.07023		101.04630			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000		98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	101.08272		101.05852			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.98424		100.96220			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC154		On 20/12/2017	Spot Bond	0.00000	101.00159			100.97872			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	101.32736			101.29724			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.98309			100.96063			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	58.59121		13.22500	58.57050			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.92382			100.90267			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.92505			100.90387			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	101.39154			101.36054			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.96951			100.94735			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.61500	97.07692		3.59500	97.24143			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	101.01393			100.99078			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	101.01393			100.99078			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	103.66952			103.64559			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.79039			100.76733			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	99.05883			99.03609			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	97.40178			97.54800			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.95222			100.93044			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.92876			100.90750			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	99.97409			99.94820			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	101.09649			101.07150			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	101.74435			101.72298			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	99.97436			99.94875			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.19369			100.16943			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	101.26606			101.23732			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC184	On 20/12/2018	Spot Bond	0.00000	100.99172			100.96908			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	101.26484			101.23611			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.91764			100.89662			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	102.65539			102.61646			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.00159			100.97872			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.00159			100.97872			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.92283			100.90355			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.66698			100.64658			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.70569			100.68415			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.94142			100.92256			0.00	0	2,000,000,000.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.51866			100.49910			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	101.06077			101.03659			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.50105			100.48139			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.92356			100.90469			0.00	0	3,000,000,000.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.47991			100.46029			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.48131			100.46164			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.38558			100.36366			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.34717			100.32728			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.38558			100.36366			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.34563			100.32582			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	99.97857			99.95739			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	99.97648		8.75000	99.95296			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.87041			100.84886			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	9.84444		100.00000	9.80227			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC208	On 20/09/2021	Spot Bond	100.00000		8.98144		100.00000	8.94296			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		101.07392			101.04991			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		101.06772			101.04385			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		101.24022			101.21767			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.17848			100.15586			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.42000		119.58964		3.44000	119.41183			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		101.08766			101.06335			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		101.09887			101.07431			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.40000		119.74956		3.42000	119.57156			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.69000		127.19911		1.69000	127.18573			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.42000		119.58964		3.44000	119.41183			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.67000		124.84015		2.67000	124.82378			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.74000		131.87183		2.74000	131.85421			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.20033			100.17497			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		94.28965			94.49690			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		101.49431			101.46324			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		101.52083			101.48921			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.94304			100.92191			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		101.08022			101.05607			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		103.11640			103.09840			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		101.26445			101.23625			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		101.21718			101.19002			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		101.02996			101.00646			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC95	On 15/06/2016	Spot Bond	0.00000	101.38817			101.35929			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	101.02872			101.00525			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	102.90124			102.88323			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	90.89801			91.10378			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	90.41074			90.76103			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.88949			100.87090			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.14558		100.00000	10.12100			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	24.55268		100.00000	24.49320			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	58.87623		100.00000	58.69241			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.81000	149.20650		4.81000	149.17842			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.92025			100.90252			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	101.88535			101.86696			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	101.90889			101.89041			0.00	5,000,000,000	2,500,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	103.33496			103.31698			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.86399			100.84478			0.00	0	22,400,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.17723			100.15755			0.00	0	21,500,000.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.83611			100.81652			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.18800	97.68113		2.18800	97.68113			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.52500	129.76312		2.52500	129.74661			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.29531			100.27555			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	100.36267		10.38000	100.33472			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	100.36267		10.38000	100.33472			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	103.79000			103.79000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000	100.11890			100.10190			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS107	On 30/01/2016	Spot Bond		0.00000	100.14264			100.11884			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.66500	104.73280		2.66500	104.71909			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.64000	203.12651		2.62000	203.68350			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.63500	105.29676		2.63500	105.28306			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.53023			100.51337			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.67000	202.25509		2.65000	202.80895			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.17932			100.15366			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.47000	107.99150		2.45000	108.18045			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.72500	103.61578		2.72500	103.60204			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.65032			100.63268			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		100.00000	44.37848		100.00000	100.00000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.66000	264.29022		2.64000	264.65218			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.16000	274.42258		2.14000	274.80526			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.88000	259.97481		2.86000	260.32800			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.55000	126.77625		2.57000	126.58938			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.16825			100.14701			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.08000	126.86049		2.10000	126.67436			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.33255			100.31037			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.58772			100.56646			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.01975			99.99971			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.50500	104.49339		2.50500	104.48017			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	19.41959		104.97509	19.37047			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593		23.61855		101.07593	23.56078			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		15.81051		100.44759	15.77206			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		21.98569		100.76967	21.93206			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.16000		114.49902		2.14000	114.96265			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	2.33000		109.41799		2.31000	109.61017			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.51369			98.51260			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.36000		109.11055		2.34000	109.30202			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.58264			101.55944			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.36000		342.48861		2.34000	342.96280			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		101.90888			101.88748			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		99.94115			99.92149			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		101.71406			101.69489			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.45379			101.43281			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		101.30314			101.28314			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.55230			100.53074			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.80500		103.80425		5.78000	103.78980			42,608,700,000,000.00	7,340,000,000	7,450,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.76500		104.57603		6.75500	104.56310			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.56500		103.93020		7.55500	103.92855			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.95500		104.76503		7.94000	104.78390			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.08500		110.79382		8.07500	110.80273			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.64500		103.46114		8.63000	103.50051			0.00	0	770,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.82000		102.66488		8.79500	102.75745			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX23	On 28/02/2023	Spot Bond	9.41500	93.67003	9.38500	93.80969			0.00		0	0.00	
FRX24	On 10/12/2024	Spot Bond	9.57000	109.26136	9.55000	109.36990			0.00		0	0.00	
FRX26	On 01/10/2026	Spot Bond	9.87000	100.65934	9.85000	100.77031			0.00		0	500,000,000.00	
FRX31	On 21/02/2031	Spot Bond	10.19000	98.85704	10.18500	98.86786			0.00		0	0.00	
FRX45	On 14/04/2045	Spot Bond	10.41500	80.28617	10.41000	80.30066			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	100.80569		100.78757			0.00		0	0.00	
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.83696		100.81816			0.00		0	0.00	
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.84946		100.83038			0.00		0	0.00	
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.88064		100.86088			0.00		0	0.00	
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.93057		100.90971			0.00		0	0.00	
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.96800		100.94632			0.00		0	0.00	
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.13002		101.10478			0.00		0	0.00	
FS2A1	On 20/02/2015	Spot Bond	0.00000	101.29842		101.28153			0.00		0	0.00	
FS2A2	On 20/02/2017	Spot Bond	0.00000	101.36785		101.35005			0.00		0	0.00	
FS2A3	On 20/08/2038	Spot Bond	0.00000	101.43084		101.41221			0.00		0	0.00	
FS2A4	On 20/08/2038	Spot Bond	0.00000	101.44560		101.42677			0.00		0	0.00	
FS2A5	On 20/08/2038	Spot Bond	0.00000	101.48761		101.46823			0.00		0	0.00	
FS2B1	On 20/08/2038	Spot Bond	0.00000	101.55067		101.53046			0.00		0	0.00	
FS2C1	On 20/08/2038	Spot Bond	0.00000	101.60322		101.58231			0.00		0	0.00	
FS2D1	On 20/08/2038	Spot Bond	0.00000	101.83433		101.81037			0.00		0	0.00	
GBL01	On 15/10/2015	Spot Bond	0.00000	100.72941		100.70875			0.00		0	0.00	
GFC03	On 10/04/2015	Spot Bond	0.00000	101.01376		100.99454			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GFC04	On 11/04/2017	Spot Bond	9.21500	103.61047		9.20000	103.62014			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	101.48966			0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond	100.00000	79.69432		100.00000	79.52070			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	0.00000	98.59330			98.57635			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	100.20936			100.19029			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.21374			100.19427			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.22219			100.20195			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.23267			100.21148			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.24719			100.22468			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	101.14126			101.12090			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.67266			100.65483			0.00	0	500,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.39855			100.37814			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	102.23239			102.21396			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.56933			100.55098			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	101.09060			101.07038			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	101.60269			101.58149			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.81860			100.79841			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	101.26685			101.24887			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.69491			100.67658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIZ16	On 23/09/2016	Spot Bond	0.00000		101.87930			101.85900			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.27312			100.24795			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.76529			100.74622			0.00	4,000,000,000	3,200,000,000.00
HILB02	On 13/09/2017	Spot Bond	0.00000		101.04878			101.02852			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.01920			100.00012			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.07689			100.05771			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond	0.00000		101.45936			101.44296			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond	0.00000		100.13650			100.11944			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	100.31514			100.29413				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.17153	94.40647		8.16173	94.40385				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	100.32931			100.30735				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.52417	104.41639		8.51438	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	100.34751			100.32433				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.97433	104.41639		8.96455	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	100.36974			100.34508				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		100.37636			100.35493			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.45246			100.42948			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.46932			100.44552			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.89377			101.87264			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.24500		106.03780		9.23000	106.04487			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.21500		107.27560		8.20000	107.32512			0.00	0	2,120,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.94000		279.02813		1.92000	279.42028			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.96000		284.79151		1.94000	285.22948			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.55000		97.46830		9.54000	97.53030			17,190,000,000,000.00	1,800,000,000	3,963,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.58000		97.16152		9.57000	97.22450			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		56.41632		100.00000	56.27965			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		14.64641		100.00000	14.61093			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		86.53669		100.00000	86.33591			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		39.28692		100.00000	39.19175			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		20.05391		100.00000	20.00532			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		16.17780		100.00000	16.13860			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		59.87116		100.00000	59.72612			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.72000		115.88415		1.70000	116.09106			9,421,220,536,000.00	5,477,453,800	71,261,682,200.00
I2038	On 31/01/2038	Spot Bond	1.90500		120.21183		1.90500	120.19855			991,268,274,000.00	520,350,800	90,494,352,000.00
I2046	On 31/03/2046	Spot Bond	1.96000		120.76551		1.96000	120.75195			294,257,544,000.00	150,131,400	47,577,236,600.00
I2050	On 31/12/2050	Spot Bond	2.00000		127.53007		2.00000	127.51564			1,120,628,000,000.00	560,314,000	37,121,508,100.00
IBC01	On 16/03/2015	Spot Bond	0.00000		94.75000			94.80000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL11		On 12/03/2015	Spot Bond	7.69500	105.62654		7.68500	105.61078			0.00	0	0.00
IBL13		On 12/03/2015	Spot Bond	0.00000	101.64495			101.62559			0.00	0	0.00
IBL14		On 28/06/2015	Spot Bond	0.00000	101.72860			101.71053			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	8.19500	105.62684		8.18500	105.61884			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	8.11500	109.63403		8.10000	109.65821			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	101.47575			101.45682			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	4.66000	119.80559		4.66000	119.78324			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	8.01500	104.30296		8.00500	104.29885			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.01788			100.00001			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.01890			99.99995			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	1.51000	128.36560		1.51000	128.35278			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.15000	130.24397		2.17000	130.05275			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.96694			100.94885			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	101.85826			101.83952			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	8.23500	104.61964		8.22000	104.64369			146,597,823,000.00	17,801,800	8,900,900.00
IBL40		On 15/06/2015	Spot Bond	0.00000	101.38562			101.36763			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	102.52680			102.50849			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.11952			101.83739			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.84500	97.95504		8.83500	97.96690			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	9.31500	91.74266		9.30000	91.77954			0.00	0	0.00
IBL48		On 19/03/2016	Spot Bond	0.00000	101.19925			101.18092			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	8.31500	99.45128		8.30000	99.47483			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	9.36500	98.87805		9.35000	98.92061			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL52	On 31/07/2016	Spot Bond		0.00000	100.01290			100.07054			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.01566			100.07272			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.95500	98.82448		7.94500	98.82145			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.62500	98.40131		8.61500	98.41155			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.02573			100.08063			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	99.85726			99.83932			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.88500	101.24256		7.87000	101.25498			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.58500	106.60043		8.57500	106.61314			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.77500	107.71345		9.74500	107.87230			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.66906			100.64977			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.22855			100.20936			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.13414			100.11461			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.13705			100.11712			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.13982			100.11949			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00482		100.00000	0.00481			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.36663			100.34776			0.00	0	600,000,000.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.27639			100.25656			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.00000	99.28065		8.97500	99.37171			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.46794		5.00000	101.45425			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.46794		5.00000	101.45425			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.06712		5.00000	100.05369			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.46794		5.00000	101.45425			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.56184		4.00000	101.55091			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	30.68079		100.00000	30.54102			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW02U	On 30/06/2016	Spot Bond	100.00000		30.45539	100.00000	30.31664				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		30.45539	100.00000	30.31664				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		109.26314	9.20000	109.23629				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.77714		100.75487				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.77714		100.75487				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		101.77421		101.75139				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.27356	100.00000	8.25352				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.65714				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		101.54729		101.52831				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.94500		103.41529	8.93500	103.39657				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		101.28426		101.26539				0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000		100.94115		100.92348				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		99.41388		99.38821				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		10.45473	100.00000	10.42940				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		58.87623	100.00000	58.69241				0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000		90.79602	100.00000	90.57072				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		69.12879	100.00000	68.99811				0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000		81.19500	100.00000	99.72678				0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000		99.59005	100.00000	99.32305				0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000		97.75066	100.00000	97.49342				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000		95.97798	100.00000	95.72998				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000		94.26845	100.00000	94.02919				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000		96.87500	100.00000	96.12403				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN441U	On 07/10/2014	Spot Bond	100.00000		98.66667		100.00000	98.01325			0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000		94.42441		100.00000	93.69808			0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000		89.58640		100.00000	88.93248			0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		84.41925		100.00000	83.94762			0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		82.57919		100.00000	82.39278			0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		81.29176		100.00000	81.11111			0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.00000		99.91788		6.00000	99.90147			0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.05000		99.80149		6.05000	99.78498			0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.15000		99.56383		6.15000	99.54713			0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.15000		99.33054		6.15000	99.31392			0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.25000		98.84902		6.25000	98.83229			0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.25000		98.73204		6.25000	98.71535			0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.25000		98.61533		6.25000	98.59868			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.87849			100.85334			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.07505		102.03923		11.05486	102.02631			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.07505		101.01577		11.05486	101.00298			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.97606			100.95275			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		101.56742			101.53894			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.95663			100.93379			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.19081		6.50000	102.17295			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.04474			101.02092			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.67890			100.65934			0.00	11,000,000,000	11,000,000,000.00
ING196	On 30/06/2027	Spot Bond	0.00000		95.57460			95.57460			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.93440			100.91436			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond		0.00000	100.38174			100.36291			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.93698			100.91413			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	102.30392			102.28339			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.76664			100.74896			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.76044			100.74290			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.01755			100.00000			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	99.89312			101.45444			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	101.35845			101.34105			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	101.34247			101.32527			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond		0.00000	101.16213			101.14452			0.00	5,100,000,000	2,550,000,000.00
ING247	On 17/09/2014	Spot Bond		0.00000	102.28884			102.27260			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.35378			100.33624			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	101.24767			101.22959			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	100.72643			100.70871			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.33445			100.31698			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.92474			100.89789			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	101.17259			101.15542			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	101.71904			101.69973			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	98.37496			98.35767			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000		84.88372		100.00000	84.68677			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.68327			100.66406			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.42578			100.40513			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.43173			100.41080			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF06	On 13/04/2017	Spot Bond	8.70500	102.94237		8.69500	102.94200			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.67798			100.65787			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.69509			100.67449			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.70653			100.68559			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000	100.35113			100.33441			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.55000	101.04951		9.52500	101.14625			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	101.02763			101.00659			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.71500	106.31014		8.70000	106.32682			0.00	0	1,250,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.56508			100.54464			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.51980			100.49863			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	101.87091			101.85083			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	101.75600			101.73101			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.99397			100.97025			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.87500	102.63091		8.86500	102.61499			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	102.81236			102.79098			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	101.39549			101.37183			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.24000	123.62933		3.26000	123.55233			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.70000	138.26057		3.71000	138.08523			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.75873			100.73561			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.54992			100.52668			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.44747			100.42383			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	101.21691			101.19393			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.86877			100.84580			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.72000	96.13974		3.70000	96.30217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV030A	On 31/01/2025	Spot Bond	3.72000	102.33307		3.70000	102.42151			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	101.30730			101.28309			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	99.78961			99.76614			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.94115			100.92348			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.46500	113.47919		10.45500	113.47998			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.23434			100.28415			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.80000	136.73658		3.81000	136.56311			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000	99.05748		100.00000	98.79334			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000	93.79114		100.00000	92.17172			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000	81.57895		100.00000	81.04575			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000	94.48381		100.00000	93.89328			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000	90.49955		100.00000	89.95763			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000	86.85910		100.00000	86.35991			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	101.25826			101.23984			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.31902			100.30062			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	101.35886			101.34069			0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.00000	99.88506		6.00000	99.86867			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.15000	99.41373		6.15000	99.39708			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.15000	99.29730		6.15000	99.28069			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.25000	98.81557		6.25000	98.79885			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.25000	98.69866		6.25000	98.68199			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	99.85454			99.83367			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC005	On 27/07/2015	Spot Bond	0.00000	100.82067			100.80147			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.57430			100.55529			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.59428			100.57479			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	99.89932			99.88243			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	101.42464			101.40608			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	101.60178			101.58028			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	101.26563			101.24561			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.42587			100.40522			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.42885			100.40806			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.43480			100.41374			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.40801			100.38817			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.31312			100.29224			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.14364			100.12277			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.93999			100.91944			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	101.59654			101.57712			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	101.29132			101.27297			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	101.27776			101.25961			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.66971			100.64859			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.46466			100.44636			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.23985			100.21972			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.12861			100.10990			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	100.86980			100.85076			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.71782			100.69717			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC034	On 30/06/2021	Spot Bond		0.00000	100.73731			100.71612			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.73731			100.71611			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		9.18500	100.90481		9.17500	100.91937			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	16.32741		100.00000	16.26602			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	9.92476		100.00000	9.88111			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.33446			100.31524			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		9.42000	99.94659		9.39500	100.04709			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.14630			100.12502			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	66.58092		100.00000	66.41963			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.86464			100.76377			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	83.81715		100.00000	83.62965			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.88260			100.86242			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	25.21657		100.00000	25.15548			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	101.07408			101.05282			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	97.61273		100.00000	97.35450			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	95.57459		100.00000	95.33078			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	82.50044		100.00000	82.31872			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	72.04372		100.00000	71.91105			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	81.51220		100.00000	81.33500			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond		100.00000	61.42801		100.00000	61.27920			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	101.08484			101.06390			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	101.12660			101.10486			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.86120			100.83927			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KCF03U	On 30/10/2014	Spot Bond	100.00000		75.00003		100.00000	75.00003			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		103.60282			103.57826			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.09564			100.07172			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.70000		140.82295		8.68000	140.98650			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		101.14608			101.12772			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.90114			100.88177			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		101.38135			101.36111			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		101.32865			101.30950			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.02145			100.07728			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.81500		96.85347		8.80000	96.86875			0.00	0	1,340,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.96500		98.51102		8.95000	98.53229			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.46500		98.42367		9.45000	98.46569			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		101.55192			101.52204			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.69500		101.52705		10.68500	101.51051			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		101.69532			101.66269			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		101.56025			101.53916			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		101.66506			101.64256			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		101.79078			101.76659			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.43329			100.41594			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000		98.87135			98.85399			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000		99.72456			99.70836			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000		99.44768			99.43143			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000		98.66846			98.65161			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		74.03651		100.00000	73.88664			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ09U	On 14/11/2014	Spot Bond	100.00000		97.61273		100.00000	97.35450			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		102.76896			102.75090			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.74739			100.72954			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		90.64039		100.00000	90.41769			0.00	0	0.00
MAQ27U	On 25/08/2014	Spot Bond	100.00000		94.80519		100.00000	94.55959			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000		81.11111		100.00000	80.93126			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		101.48345			101.45619			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.59261			100.57419			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.56142			100.54273			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		101.16999			101.15185			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		101.64673			101.62792			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.93588			100.91741			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.94951			100.93221			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		101.29683			101.27855			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		99.90141			99.88487			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		99.97636			99.95862			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.34461			100.32678			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.32903			100.31044			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		91.25000		100.00000	91.02244			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		65.23323		100.00000	65.07520			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		23.33341		100.00000	23.27688			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		56.96633		100.00000	56.82833			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.76500		103.73851		8.75500	103.75233			0.00	0	120,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBSA02	On 15/04/2019	Spot Bond		8.65500	103.65046		8.64500	103.66466			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	101.12791			101.10614			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	101.04874			101.02848			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.39602			100.37673			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	102.23036			102.21042			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	102.24641			102.22633			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	102.32663			102.30585			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.52513			100.50470			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.55128			100.52995			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.05000	103.89882		8.03500	103.90597			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.83500	102.58662		8.82500	102.59888			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.67500	102.57098		9.65000	102.67647			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.46500	102.23473		6.44500	102.22431			10,473,300,000,000.00	1,620,000,000	810,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.84319			100.82425			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.87441			100.85479			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.66500	103.61621		9.65000	103.65031			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.69500	104.13113		7.68500	104.12033			0.00	0	4,990,000,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	101.36267			101.34210			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.97500	101.09776		8.96000	101.11013			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.96281			100.94266			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.55000	106.31915		9.52500	106.41487			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	15.37441		100.00000	15.33717			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	101.73966			101.72135			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.67500	101.04297		8.66000	101.05632			0.00	0	60,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN03		On 13/07/2015	Spot Bond	7.79500	101.96420	7.78500	101.95202			0.00	0	1,450,000,000.00
MTN04		On 13/07/2017	Spot Bond	8.61500	104.48081	8.60000	104.49606			0.00	0	510,000,000.00
N4A211		On 14/08/2020	Spot Bond	100.89771	5.84249	100.89771	5.82822			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	5.92147	100.61875	5.90705			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	99.83327		99.81462			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	99.83081		99.81189			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	99.82943		99.81038			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	99.81511		99.79446			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	99.79821		99.77568			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.46204	100.00000	0.46092			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.46204	100.00000	0.46092			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.14000	96.69056	9.11000	96.83349			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.64500	98.88192	7.63500	98.87961			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.18500	100.40065	9.17000	100.44635			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.30114		100.28371			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	9.00000	105.38910	8.97500	105.48824			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	101.48820		101.46977			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.47500	105.24126	9.44500	105.40380			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	102.74721		102.72932			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK14A	On 26/06/2021	Spot Bond	9.20000	101.35468		9.17500	101.45585			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	101.55470			101.53658			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	102.80004			102.78217			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.47765			100.45923			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	101.39347			101.37561			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.81001			100.79137			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.72086			100.70216			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.75454			100.73471			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.39500	107.39091		7.38500	107.38051			0.00	0	688,500,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	102.49558			102.47689			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.66500	115.62880		8.65500	115.64546			0.00	0	430,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.87500	34.78130		10.85500	34.83571			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.59500	104.23984		7.58500	104.22549			0.00	0	967,200,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.66073			100.64073			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.33518			100.31281			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.89500	105.62019		7.88500	105.61328			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.81831			100.79868			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	102.16789			102.14953			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	101.71022			101.69146			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.60589			100.58400			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.43149			100.40951			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	101.33541			101.31428			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	91.09318			91.07470			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	101.26517			101.24514			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	100.22890			100.20778			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.24810			100.22522			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.14642			100.12514			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.47037			100.44769			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	87.36964			87.35053			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.87790			100.85957			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	99.79478			101.70556			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.91497			100.89445			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.86503			100.84561			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.54491			100.52362			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.83441			100.81566			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.81991			100.80107			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.81929			100.80046			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.01574			100.07277			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.95222			100.93044			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		10.04500	107.59704		10.02500	107.69332			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.94605			100.92441			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		10.08000	106.36041		10.06000	106.45955			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.95222			100.93044			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.85086			100.83133			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.85209			100.83255			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.66844			100.64650			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.64500	105.99544		8.63500	105.98169			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.26145			100.23736			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	101.56015			101.53661			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.04500	105.98153		10.03500	106.01537			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.60999			100.58688			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.48410			100.46647			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.06500	112.87029		12.05000	112.88666			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	112.03396			112.01544			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	102.08048			102.05604			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.17000	166.96309		2.15000	167.01840			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.71500	103.20558		8.70000	103.25163			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.98157			100.96369			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.94494			100.92720			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.34500	106.95780		9.33000	106.99952			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	101.44826			101.42884			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	101.57831			101.56051			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	101.36636			101.34805			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	101.41760			101.39859			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	101.38688			101.36829			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.54500	108.10878		9.53000	108.16608			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B14	On 22/05/2015	Spot Bond		0.00000	101.41765			101.39865			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	101.44832			101.42890			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond		0.00000	101.42784			101.40870			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.74500	106.98707		9.73000	107.02690			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	101.48934			101.46937			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	101.46879			101.44910			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond		0.00000	101.47903			101.45920			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	101.85750			101.83252			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	101.73273			101.70946			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	101.50975			101.48949			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.52500	115.40853		8.51500	115.42068			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond		8.95000	122.14020		8.92500	122.27253			0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.06500	172.44540		2.04500	172.67750			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.42000	124.17846		9.40000	124.32773			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	102.02895			102.00866			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.01843			100.07492			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.78929			100.77051			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.86097			100.84037			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	101.34873			101.32927			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	101.39644			101.37629			0.00	0	100,000,000.00
NYT101	On 28/05/2020	Spot Bond		0.00000	101.60144			101.57796			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	102.01773			101.98732			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	18.47272		100.00000	18.42797			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OCT1A1	On 18/10/2015	Spot Bond	100.00000		38.43018		100.00000	38.33708			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.92500		104.72661		6.91500	104.71894			9,695,000,000,000.00	1,400,000,000	700,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		21.22740		100.00000	21.17597			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		96.67000			97.16000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		59.56749		100.00000	59.42318			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		99.91025			99.89213			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.24070			100.22214			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		101.16428			101.14565			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		101.09370			101.07514			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.16319			101.14429			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		101.07348			101.05350			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.69037			100.67018			0.00	0	2,100,000,000.00
PPC004	On 30/06/2021	Spot Bond	9.65000		101.65494		9.62500	101.75275			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.15422			100.13473			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.15850			100.13847			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.16043			100.14015			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.16471			100.14389			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.18307			100.15994			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.18734			100.16366			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.02877			100.08310			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.69500		105.95319		6.68500	105.93511			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.32000		99.29509		6.30000	99.28029			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.12000		40.43172		8.10000	40.51144			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.69500		112.40023		6.68500	112.39127			267,530,151,330,000.00	39,959,694,000	97,194,394,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R158	On 15/09/2015	Spot Bond	6.69500		112.40023		6.68500	112.39127			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.59500		93.04238		6.58500	93.03601			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.69500		118.42098		6.68500	118.42087			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.52500		87.32180		6.51500	87.32444			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.30000		118.08993		8.28000	118.23433		5,550,988,685,250,000.00	68,793,817,500	16,683,800,000.00	
R187P	On 21/12/2026	Spot Bond	8.04000		37.69535		8.02000	37.77705			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.96000		35.19841		7.94000	35.28159			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.66000		285.02425		1.64000	285.42881		10,397,503,458,000.00	6,263,556,300	23,577,771,400.00	
R201	On 21/12/2014	Spot Bond	5.95000		102.07865		5.93000	102.06998			0.00	0	60,480,881,800.00
R202	On 07/12/2033	Spot Bond	1.84000		228.15432		1.82000	228.80187		11,358,362,136,000.00	6,173,022,900	47,442,389,300.00	
R2023	On 28/02/2023	Spot Bond	8.07500		101.33545		8.04500	101.49464		2,835,073,610,640,000.00	51,092,707,200	35,581,976,600.00	
R203	On 15/09/2017	Spot Bond	7.11500		106.31192		7.10000	106.33380		2,475,655,371,191,500.00	47,948,752,100	74,413,260,500.00	
R2030	On 31/01/2030	Spot Bond	8.72500		94.01110		8.72000	94.02949		741,443,869,000,000.00	84,979,240,000	95,825,600,000.00	
R2032	On 31/03/2032	Spot Bond	8.88000		97.27946		8.87000	97.34110		436,674,000,000,000.00	49,175,000,000	03,100,000,000.00	
R2037	On 31/01/2037	Spot Bond	8.98500		95.46317		8.98000	95.48655		463,840,943,662,500.00	51,623,922,500	71,567,622,500.00	
R204	On 21/12/2018	Spot Bond	7.41500		103.12314		7.40500	103.13996		1,647,079,178,578,500.00	22,128,007,900	48,737,037,000.00	
R2044	On 31/01/2044	Spot Bond	9.06500		96.89590		9.06000	96.92229		108,780,000,000,000.00	12,000,000,000	55,270,000,000.00	
R2048	On 28/02/2048	Spot Bond	9.07000		100.39643		9.06000	100.47388		931,045,180,411,000.00	02,651,067,300	01,754,500,000.00	
R207	On 15/01/2020	Spot Bond	7.66500		98.58793		7.65000	98.63286		3,841,212,015,238,500.00	01,136,596,900	01,246,600,000.00	
R208	On 31/03/2021	Spot Bond	7.85000		96.71113		7.82500	96.81418		849,310,640,655,000.00	08,192,438,300	16,832,831,000.00	
R209	On 31/03/2036	Spot Bond	8.90000		76.89758		8.89000	76.95565		3,013,697,415,190,000.00	38,617,687,100	47,906,406,900.00	
R210	On 31/03/2028	Spot Bond	1.80000		171.36301		1.81000	171.14760		5,015,687,940,000.00	2,786,493,300	24,526,983,100.00	
R211	On 31/01/2017	Spot Bond	0.81000		130.55188		0.81000	130.54130		56,985,849,000.00	70,352,900	78,846,116,400.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 31/01/2022	Spot Bond	1.58000	135.37267		1.60000	135.17506			25,209,630,592,000.00	15,955,462,400	23,659,014,000.00
R213	On 28/02/2031	Spot Bond	8.74000	87.91193		8.73500	87.93006			1,658,693,322,678,000.00	89,781,844,700	33,127,373,300.00
R214	On 28/02/2041	Spot Bond	8.99000	77.76180		8.98500	77.78297			1,222,111,364,626,000.00	35,941,197,400	60,968,284,500.00
R226C	On 15/09/2014	Spot Bond	5.92000	99.33941		5.90000	99.32567			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.75500	96.01951		6.74500	96.00788			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.59500	93.04238		6.58500	93.03601			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.51500	90.18475		6.50500	90.18313			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.52500	87.32180		6.51500	87.32444			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.95500	97.79810		5.93500	97.78978			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.66500	94.41196		6.65500	94.40309			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.53500	91.52562		6.52500	91.52177			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.51500	88.66188		6.50500	88.66249			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.57500	85.74633		6.56500	85.75093			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.09000	81.83621		7.07500	81.85477			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.14000	78.90567		7.12500	78.92918			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.42000	75.39200		7.41000	75.40519			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.40000	72.75640		7.39000	72.77269			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.38000	70.22649		7.37000	70.24564			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.37000	67.76248		7.36000	67.78425			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.62500	64.41693		7.61000	64.45850			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.60500	62.12751		7.59000	62.17214			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.77000	59.20121		7.74500	59.28696			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.74000	57.10879		7.71500	57.19846			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.71000	55.10626		7.68500	55.19949			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R342C	On 21/12/2022	Spot Bond		7.68000	53.18933		7.65500	53.28578			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.64000	51.39787		7.61500	51.49734			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.60000	49.68591		7.57500	49.78814			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.24000	45.04312		8.22000	45.11873			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.20000	43.43360		8.18000	43.51075			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.16000	41.89772		8.14000	41.97624			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.12000	40.43172		8.10000	40.51144			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.08000	39.03205		8.06000	39.11283			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.04000	37.69535		8.02000	37.77705			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.00000	36.41847		7.98000	36.50097			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.96000	35.19841		7.94000	35.28159			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.52588			100.49938			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	101.65054			101.62709			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.54763			100.52143			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.44175			100.41686			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	15.26404		100.00000	15.22707			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	8.84362		100.00000	8.82220			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	19.17073		100.00000	19.12429			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	101.13992			101.12164			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	101.10557			101.08508			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	101.59349			101.57489			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	103.06631			103.04848			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.72952			100.71151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFC14	On 18/08/2014	Spot Bond		0.00000	101.36507			101.34862			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.37180			100.35104			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	101.97756			101.95878			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.37200			100.35253			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	99.99979			99.97999			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	101.13136			101.11115			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.56144			100.54332			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.30838			100.28776			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	101.36635			101.34633			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	101.17068			101.14979			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	102.36772			102.33916			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	101.07759			101.04641			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.16251			100.12996			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.14629			100.11700			0.00	0	220,000,000.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.14629			100.11700			0.00	0	3,090,000,000.00
RP013	On 27/09/2016	Spot Bond		0.00000	101.13727			101.10734			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	101.26859			101.23525			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	101.56741			101.53894			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.10814		12.35000	102.07434			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	101.33348			101.30970			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.47736		100.00000	12.44714				0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	101.78998			101.76700			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.45650			100.43426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP025	On 21/01/2015	Spot Bond		0.00000	100.33866			100.31601			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	101.19265			101.16964			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	102.00910			101.98748			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.86907			100.84731			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.64452	100.00000		2.63818			0.00	0	380,000,000.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		14.39984	100.00000		14.36495			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		33.16781	100.00000		33.08746			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.07257	100.00000		12.04332			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		26.48857	100.00000		26.42440			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	103.48241			103.43783			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.25656			100.13392			0.00	0	3,690,000,000.00
RW21	On 21/04/2021	Spot Bond		9.15000	106.90553	9.12500		107.00611		2,745,000,000,000.00	300,000,000	1,060,000,000.00	
RW23	On 10/12/2023	Spot Bond		9.32500	102.56971	9.29500		102.73036			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.89000	104.23228	9.88500		104.24347			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	98.44725			98.41507			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.89500	108.16919	7.88500		108.16797			0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	101.55354			101.53147			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		9.16500	103.08158	9.15000		103.09893			0.00	0	1,500,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.28438			100.26238			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	101.04931			101.02743			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.13320			100.02993			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.27342			100.25045			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.26884			100.24628			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK7	On 24/05/2015	Spot Bond	7.34500	103.63741		7.33500	103.62492			0.00	0	1,010,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.91500	101.07792		8.90500	101.08438			0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.15500	110.79393		8.14500	110.78077			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.01500	110.94641		8.00500	110.93364			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.94500	111.02277		7.93500	111.01020			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.51500	102.47968		8.50000	102.49661			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.09000	110.86468		8.08000	110.85170			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.05500	110.90281		8.04500	110.88993			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.94933			100.92950			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	101.04555			101.02059			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.67323			100.65201			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.16500	105.26675		8.15000	105.28515			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.88325			100.86438			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.84784			100.82754			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	104.88075			104.86454			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.00000	107.13382		8.97500	107.23925			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.95000	102.89405		9.93000	103.00472			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	99.78602			101.77622			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.79657			101.77924			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	101.64774			101.62819			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.90803			103.89029			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.50500	103.15213		8.49500	103.16794			0.00	0	1,160,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	12.50741		100.00000	12.47943			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.61500	107.80605		9.58500	107.96696			0.00	0	2,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS28	On 23/04/2017	Spot Bond	0.00000		100.42831			100.40957			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	9.12500		99.58673		9.09500	99.67699			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.00000		95.83839		8.98000	95.95362			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		101.00417			100.98518			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.95000		100.23682		9.93000	100.35254			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.55000		96.96457		9.52500	97.06517			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.74500		107.33082		7.73500	107.32697			0.00	0	332,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.19000		273.80163		2.17000	274.18305			657,000,000,000.00	300,000,000	200,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.45500		128.53575		1.45500	128.52310			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		105.68000			105.86000			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		100.46327			100.44409			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		15.18909		100.00000	15.15229			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.08000		126.61829		2.08000	126.60368			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.19081		6.50000	102.17295			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.05467			101.03221			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.72842			100.70751			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.78315			102.76305			0.00	3,330,000,000	1,110,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS05	On 29/06/2017	Spot Bond	9.14500	99.88255		9.13000	99.89543			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	102.03850			102.01735			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.82254			100.80230			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.84464			100.82397			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.77222			100.75370			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	16.21708		100.00000	16.17780			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	101.08489			101.06439			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	65.04980		100.00000	64.84671			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.98132			100.96078			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000	89.02439		100.00000	88.80779			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	22.94059		100.00000	22.88502			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	25.19412		100.00000	25.11546			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	24.26434		100.00000	24.15018			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.99500	107.57255		7.98500	107.56804		213,762,075,150,000.00	26,736,970,000	10,652,350,000.00	
SLI3	On 15/08/2023	Spot Bond	9.01500	98.72070		9.00500	103.06799			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.46500	102.61348		8.45000	102.63058			0.00	0	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	101.46426			101.44540			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	101.49907			101.47925			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	101.76740			101.74877			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	101.50951			101.48955			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.02446			100.07965			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.21500	103.42254		8.20000	103.42612		6,572,000,000,000.00	800,000,000	200,000,000.00	
SSA02	On 20/04/2015	Spot Bond	0.00000	100.47060			100.45077			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.73128			100.71205			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA05	On 16/04/2018	Spot Bond	0.00000		100.38070			100.36015			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.40000		96.61424		9.37500	96.69456			70,500,000,000,000.00	7,500,000,000	3,920,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		101.36154			101.34000			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.86060			100.83849			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.23632			100.21452			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.45800		89.17616		9.43300	89.26503			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.52000		88.90075		9.49500	88.98912			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.19500		101.61088		7.17500	101.59891			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.92500		93.30651		8.91000	93.34520			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.99976			100.97840			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.29500		103.07006		8.28000	103.08774			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.47000		107.99150		2.45000	108.18045			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.36500		99.65329		8.35500	99.66676			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		101.87215			101.84473			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.72000		106.81382		9.70000	106.93409			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		101.20581			101.18672			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000		100.87172			100.85209			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.94776			100.92749			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.97000		79.14691		9.96500	79.15888			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.31800			100.29672			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.39441			100.37266			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.36371			100.34390			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000		99.90159			99.88518			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1090	On 18/08/2014	Spot Bond	0.00000	99.78707			99.77069			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000	99.77065			99.75427			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000	99.72155			99.70517			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000	99.65528			99.63886			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000	99.60599			99.58957			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000	99.42532			99.40890			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000	99.40985			99.39346			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000	99.31072			99.29431			0.00	0	0.00
SY1121	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.98357			0.00	0	0.00
SY1122	On 11/08/2014	Spot Bond	0.00000	99.90150			99.88508			0.00	0	0.00
SY1123	On 11/08/2014	Spot Bond	0.00000	99.90171			99.88533			0.00	0	0.00
SY1124	On 14/08/2014	Spot Bond	0.00000	99.85403			99.83781			0.00	0	0.00
SY1125	On 18/08/2014	Spot Bond	0.00000	99.82960			99.81067			0.00	0	0.00
SY1126	On 18/08/2014	Spot Bond	0.00000	99.82960			99.81067			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	0.00000	98.70032			98.68344			0.00	0	0.00
SY1128	On 18/08/2014	Spot Bond	0.00000	99.78287			99.76617			0.00	0	0.00
SY1129	On 21/08/2014	Spot Bond	0.00000	99.73355			99.71689			0.00	0	0.00
SY1130	On 22/08/2014	Spot Bond	0.00000	99.71671			99.70004			0.00	0	0.00
SY1131	On 20/08/2014	Spot Bond	0.00000	99.74985			99.73317			0.00	0	0.00
SY1132	On 26/08/2014	Spot Bond	0.00000	99.64948			99.63279			0.00	0	0.00
SY1133	On 29/08/2014	Spot Bond	0.00000	99.59934			99.58265			0.00	0	0.00
SY1134	On 29/08/2014	Spot Bond	0.00000	99.52747			99.52177			0.00	0	0.00
SY1136	On 05/09/2014	Spot Bond	100.00000	92.17172		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.15500	110.13029		7.14500	110.12054			0.00	0	280,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SZ25	On 30/09/2025	Spot Bond	8.91000	103.73011		8.89000	103.84577			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	83.02011		100.00000	82.83438			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	30.77968		100.00000	30.70511			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.33793			100.31907			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.01749			100.00003			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	101.32695			101.30920			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	101.21272			101.19352			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	101.29805			101.28045			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.81200			100.79374			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.85574			100.83652			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	98.61475			98.59722			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	98.10726			98.08974			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000	97.93156			97.91446			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.14950			100.13053			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.94500	101.54301		7.93500	101.53969			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.35501			100.33522			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.36457			100.34425			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.37639		7.83000	100.35544			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.34975			100.33024			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.36170			100.34154			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.37959			100.35843			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.34975			100.33024			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.36170			100.34154			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A9	On 18/07/2017	Spot Bond	7.16000	100.34469		7.16000	100.32551			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.38511			100.36364			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.38321			100.36184			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.42894			100.40501			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.42276			100.39917			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.60822			100.57424			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.58713			100.55433			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.34926			100.32980			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.36457			100.34425			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	100.32560		8.73000	100.30231			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.34783			100.32844			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.36170			100.34154			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.88500	98.05936		8.87500	98.06856			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.34495			100.32573			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.36170			100.34154			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.38607			100.36454			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.38082			100.35959			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.37891			100.35779			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.42798			100.40412			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.42608			100.40232			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.40943			100.38659			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.57540			100.54326			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.57728			100.54503			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.56789			100.53617			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.36950			100.34888			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.02974		101.06155	6.01498			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.34783			100.32844			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.51676			100.49853			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.39084			100.36905			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.40990			100.38704			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.61009			100.57600			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.73402			100.71475			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.36222			100.34201			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.36708			100.34659			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.36222			100.34201			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.36708			100.34659			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.36950			100.34888			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.35931			100.33926			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.36708			100.34659			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.39375			100.37178			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.39375			100.37178			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.39375			100.37178			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.43250			100.40836			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.44218			100.41750			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.43008			100.40608			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.62283			100.58805			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.63482			100.59937			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.63003			100.59484			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.19500		105.73878		8.18500	105.72277			0.00	0	1,260,000,000.00
TL20	On 22/02/2020	Spot Bond	9.71500		87.21362		9.70000	87.24734			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.95500		105.73360		7.94000	105.75475			0.00	0	26,340,700,000.00
TN20	On 17/09/2020	Spot Bond	9.20000		109.98130		9.17500	110.07394			33,152,089,600,000.00	3,603,488,000	14,203,488,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.69735		100.00000	0.69517			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.39500		111.19930		9.36500	111.36508			0.00	0	4,880,000,000.00
TN25	On 19/08/2025	Spot Bond	9.64000		103.43597		9.62000	103.54245			0.00	0	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond	9.60000		96.79005		9.58000	96.90843			33,484,800,000.00	3,488,000	4,224,200,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		101.56530			101.54698			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		102.55836			102.54003			0.00	18,800,000	1,518,800,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000		99.81853			101.57369			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		99.80763			101.59924			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		99.80259			101.64137			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		99.80196			101.64572			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		99.77664			101.85371			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		99.72452			102.28520			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.74987			100.73185			0.00	5,000,000,000	1,250,000,000.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.54151			100.52189			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.55329			100.53327			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.44205			100.42369			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.47369			100.45411			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.13394		10.00000	100.10714			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.13060		9.75000	100.10447			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR32	On 31/12/2099	Spot Bond	100.00000		10.12994		100.00000	10.10382			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		101.15111			101.13130			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		101.22510			101.20405			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		101.26618			101.24443			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		101.27438			101.25250			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		101.50394			101.47819			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		102.00971			101.97538			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		11.17339		100.00000	1.76500		1,740,000,000,000,000.00	17,400,000,000	3,700,000,000.00	
TSP150	On 02/10/2014	Spot Bond	0.00000		99.08175			99.06592			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000		98.40028			98.38428			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000		98.19850			98.18270			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000		97.19184			97.17532			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000		99.96572			99.94858			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000		96.47334			96.45418			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000		99.72916			99.71223			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000		95.75677			95.74198			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000		96.04773			96.02908			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000		99.24760			99.23050			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		95.85837			95.84004			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		95.62587			95.60765			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000		98.77509			98.75808			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000		95.39620			95.37808			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		94.69371			94.67579			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP168	On 11/06/2015	Spot Bond		0.00000	94.41530			94.39728			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond		0.00000	97.30592			97.28865			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	93.70678			93.68816			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	93.56360			93.54532			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	14.17934		100.00000	14.14500			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond		0.00000	101.39732			101.37955			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond		100.00000	70.85091		100.00000	70.59042			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond		0.00000	101.36367			101.34704			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond		0.00000	101.18074			101.16411			0.00	0	0.00
TWC057	On 04/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.50959			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond		0.00000	100.25595			100.23888			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond		0.00000	100.23888			100.22182			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond		0.00000	100.20541			100.18830			0.00	0	0.00
TWC061	On 26/08/2014	Spot Bond		0.00000	100.20038			100.18368			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond		0.00000	100.18860			100.17145			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond		0.00000	100.13694			100.11982			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond		0.00000	101.32858			101.30986			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond		0.00000	100.22876			100.20969			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond		0.00000	101.18658			101.16986			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond		0.00000	100.20837			100.19101			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.25000	111.54664		9.22500	111.64596			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.33940			100.31676			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.68258			100.65807			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.45500	105.92326		9.44000	105.93669			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC03	On 26/09/2014	Spot Bond	0.00000		100.66134			100.64341			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.62594			100.60790			0.00	1,000,000,000	500,000,000.00
VKE01	On 08/05/2015	Spot Bond	0.00000		99.94370			99.92485			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		99.94162			99.92212			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		99.94161			99.92209			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.68936			100.66954			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.70895			100.68859			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.08500		111.33725	7.07500	111.33403				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.30000		239.01354	1.30000	238.99103				0.00	0	66,600,000.00
WSP1	On 28/05/2015	Spot Bond	7.01500		103.21094	7.00500	103.19951				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.61500		105.11576	7.60000	105.13263				0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.97000		105.71810	7.96000	105.73601				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.29000		104.88923	8.27500	104.93563				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.39000		104.78302	8.36500	104.89008				0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.64500		94.27303	6.63500	94.26454				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.57500		92.50116	6.56500	92.49563				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.96500		98.12381	5.94500	98.11430				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.64500		94.25628	6.63500	94.24782				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.36000		68.90859	7.35000	68.92932				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		43.28025	100.00000	43.19814				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		22.90878	100.00000	22.86532				0.00	0	0.00
<b>Total for j-Bonds :</b>											<b>29,119,056,466,633,500.00</b>	<b>15,147,469,800</b>	<b>176 312 469 300.00</b>

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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**Grand Total:** 29,119,061,665,880,500.00 15,147,764,938 176 316 255 165.00