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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 15/08/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R		On 22/08/2014	Any day expiry		10.61800	10.61800	10.55830	10.55830		9.34	0.00	0	0.00
\$ / R	10.33	Put	Any day expiry	2.04180	0.00204		6.61020	0.00661	2.042	10.81	0.00	0	19,547.00
\$ / R	12.07	Call	Any day expiry	0.00990	0.00001		0.01510	0.00002	0.010	24.97	0.00	0	19,547.00
\$ / R		On 25/08/2014	Any day expiry		10.62310	10.62310	10.56340	10.56340		8.98	0.00	0	0.00
\$ / R	10.67	Call	Any day expiry	48.69760	0.04870		31.61680	0.03162	48.698	9.91	0.00	0	3,500.00
\$ / R		On 26/08/2014	Any day expiry		10.62490	10.62490	10.56520	10.56520		9.12	0.00	0	0.00
\$ / R	10.71	Call	Any day expiry	40.77170	0.04077		26.82570	0.02683	40.772	10.27	0.00	0	5,000.00
\$ / R		On 27/08/2014	Any day expiry		10.62660	10.62660	10.56690	10.56690		9.23	0.00	0	1,959.00
\$ / R	10.80	Put	Any day expiry	198.09410	0.19809		249.45650	0.24946	198.094	10.92	0.00	0	500.00
\$ / R	12.83	Call	Any day expiry	0.01830	0.00002		0.02230	0.00002	0.018	28.39	0.00	0	500.00
\$ / R		On 28/08/2014	Any day expiry		10.62840	10.62840	10.56870	10.56870		9.29	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	0.00010	0.00000		0.00040	0.00000	0.000	27.46	0.00	0	5,000.00
\$ / R	10.71	Call	Any day expiry	48.32320	0.04832		32.94050	0.03294	48.323	10.31	0.00	0	3,500.00
\$ / R	10.96	Call	Any day expiry	9.51430	0.00951		6.38870	0.00639	9.514	11.89	0.00	0	5,000.00
\$ / R		On 02/09/2014	Any day expiry		10.63720	10.63720	10.57750	10.57750		9.23	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	202.83110	0.20283		250.83440	0.25083	202.831	10.67	0.00	0	5,000.00
\$ / R	10.90	Call	Any day expiry	23.36570	0.02337		16.39200	0.01639	23.366	11.24	0.00	0	5,000.00
\$ / R	10.90	Put	Any day expiry	286.16570	0.28617		338.89200	0.33889	286.166	11.24	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 08/09/2014	Any day expiry		10.64790	10.64790	10.58800	10.58800		9.26	0.00	0	0.00
\$ / R	10.74	Call	Any day expiry	73.58480	0.07358	55.29870	0.05530	73.585	10.40	0.00	0	250.00	
\$ / R		On 15/09/2014	Foreign Exchange Future	10.66020	10.66020	10.60030	10.60030		9.54	263,722,687.80	24,739	657,602.00	
\$ / R	8.80	Put	Foreign Exchange Future	0.01220	0.00001	0.02450	0.00002	0.012	17.72	0.00	0	920.00	
\$ / R	8.88	Put	Foreign Exchange Future	0.01720	0.00002	0.03410	0.00003	0.017	17.29	0.00	0	26,804.00	
\$ / R	8.90	Put	Foreign Exchange Future	0.01870	0.00002	0.03700	0.00004	0.019	17.18	0.00	0	15,296.00	
\$ / R	9.00	Put	Foreign Exchange Future	0.02870	0.00003	0.05630	0.00006	0.029	16.64	0.00	0	35,000.00	
\$ / R	9.78	Put	Foreign Exchange Future	0.73600	0.00074	1.35680	0.00136	0.736	11.89	0.00	0	920.00	
\$ / R	10.00	Put	Foreign Exchange Future	1.71020	0.00171	3.15450	0.00315	1.710	10.19	0.00	0	72,800.00	
\$ / R	10.10	Put	Foreign Exchange Future	3.32000	0.00332	5.89810	0.00590	3.320	9.78	0.00	0	600.00	
\$ / R	10.19	Put	Foreign Exchange Future	7.03970	0.00704	11.74940	0.01175	7.040	9.74	0.00	0	6,220.00	
\$ / R	10.20	Put	Foreign Exchange Future	7.61820	0.00762	12.63000	0.01263	7.618	9.73	0.00	0	48,650.00	
\$ / R	10.21	Put	Foreign Exchange Future	8.23680	0.00824	13.56510	0.01357	8.237	9.73	0.00	0	15,296.00	
\$ / R	10.23	Put	Foreign Exchange Future	9.60320	0.00960	15.60850	0.01561	9.603	9.72	0.00	0	27,284.00	
\$ / R	10.25	Put	Foreign Exchange Future	11.15670	0.01116	17.89990	0.01790	11.157	9.71	0.00	0	10,900.00	
\$ / R	10.30	Put	Foreign Exchange Future	15.98450	0.01598	24.84910	0.02485	15.985	9.68	0.00	0	7,700.00	
\$ / R	10.38	Put	Foreign Exchange Future	27.18860	0.02719	40.29100	0.04029	27.189	9.64	0.00	0	250.00	
\$ / R	10.40	Call	Foreign Exchange Future	290.99450	0.29099	245.41490	0.24541	290.995	9.64	0.00	0	2,000.00	
\$ / R	10.40	Put	Foreign Exchange Future	30.79450	0.03079	45.11490	0.04511	30.794	9.64	0.00	0	900.00	
\$ / R	10.48	Put	Foreign Exchange Future	49.08790	0.04909	68.84080	0.06884	49.088	9.60	0.00	0	4,000.00	
\$ / R	10.50	Call	Foreign Exchange Future	214.93020	0.21493	176.26100	0.17626	214.930	9.59	0.00	0	6,500.00	
\$ / R	10.50	Put	Foreign Exchange Future	54.73020	0.05473	75.96100	0.07596	54.730	9.59	0.00	0	13,300.00	
\$ / R	10.51	Call	Foreign Exchange Future	207.92540	0.20793	170.00970	0.17001	207.925	9.58	0.00	0	5,000.00	
\$ / R	10.52	Put	Foreign Exchange Future	60.83900	0.06084	83.58550	0.08359	60.839	9.58	0.00	0	4,700.00	
\$ / R	10.55	Put	Foreign Exchange Future	70.90980	0.07091	95.98740	0.09599	70.910	9.56	0.00	0	10,000.00	
\$ / R	10.57	Call	Foreign Exchange Future	168.44820	0.16845	135.20890	0.13521	168.448	9.55	0.00	0	5,000.00	
\$ / R	10.57	Put	Foreign Exchange Future	78.24820	0.07825	104.90890	0.10491	78.248	9.55	0.00	0	4,000.00	
\$ / R	10.59	Put	Foreign Exchange Future	86.10240	0.08610	114.36170	0.11436	86.102	9.54	0.00	0	20,000.00	
\$ / R	10.60	Call	Foreign Exchange Future	150.42570	0.15043	119.58780	0.11959	150.426	9.54	0.00	0	600.00	
\$ / R	10.60	Put	Foreign Exchange Future	90.22570	0.09023	119.28780	0.11929	90.226	9.54	0.00	0	9,000.00	
\$ / R	10.62	Call	Foreign Exchange Future	140.67870	0.14068	0.00000	0.00000	140.679	9.66	422,036.10	3,000	3,000.00	
\$ / R	10.65	Put	Foreign Exchange Future	116.90300	0.11690	149.97480	0.14997	116.903	9.84	0.00	0	52,500.00	
\$ / R	10.67	Call	Foreign Exchange Future	118.72030	0.11872	93.40750	0.09341	118.720	9.97	0.00	0	5,000.00	
\$ / R	10.71	Put	Foreign Exchange Future	153.26590	0.15327	190.71240	0.19071	153.266	10.21	0.00	0	20,159.00	
\$ / R	10.73	Call	Foreign Exchange Future	96.55110	0.09655	75.43670	0.07544	96.551	10.33	0.00	0	18,000.00	
\$ / R	10.75	Call	Foreign Exchange Future	90.08240	0.09008	70.24520	0.07025	90.082	10.45	0.00	0	1,050.00	
\$ / R	10.80	Call	Foreign Exchange Future	75.70460	0.07570	58.79080	0.05879	75.705	10.76	0.00	0	2,000.00	
\$ / R	10.82	Call	Foreign Exchange Future	70.61530	0.07062	54.76480	0.05476	70.615	10.88	0.00	0	2,000.00	
\$ / R	10.82	Put	Foreign Exchange Future	230.41530	0.23042	274.46480	0.27446	230.415	10.88	0.00	0	9,000.00	
\$ / R	10.83	Put	Foreign Exchange Future	238.00030	0.23800	282.55930	0.28256	238.000	10.94	0.00	0	6,500.00	
\$ / R	10.84	Call	Foreign Exchange Future	65.86990	0.06587	51.02390	0.05102	65.870	11.00	0.00	0	5,000.00	
\$ / R	10.87	Call	Foreign Exchange Future	59.35270	0.05935	45.90700	0.04591	59.353	11.18	0.00	0	1,000.00	
\$ / R	10.89	Call	Foreign Exchange Future	55.38140	0.05538	42.80090	0.04280	55.381	11.30	0.00	0	3,000.00	
\$ / R	10.90	Call	Foreign Exchange Future	53.49920	0.05350	41.33170	0.04133	53.499	11.36	0.00	0	1,000.00	
\$ / R	10.93	Call	Foreign Exchange Future	48.24520	0.04825	37.24140	0.03724	48.245	11.55	0.00	0	7,700.00	
\$ / R	11.00	Call	Foreign Exchange Future	37.99740	0.03800	29.30640	0.02931	37.997	11.97	0.00	0	20,000.00	
\$ / R	11.00	Put	Foreign Exchange Future	377.79740	0.37780	429.00640	0.42901	377.797	11.97	0.00	0	402.00	
\$ / R	11.10	Call	Foreign Exchange Future	27.22870	0.02723	21.02540	0.02103	27.229	12.58	0.00	0	1,550.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	26.35170	0.02635	20.35320	0.02035	26.352	12.64	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	15.69580	0.01570	12.10160	0.01210	15.696	13.25	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	10.62830	0.01063	8.18490	0.00818	10.628	13.62	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	8.74790	0.00875	6.73710	0.00674	8.748	13.80	0.00	0	3,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	6.66690	0.00667	5.13790	0.00514	6.667	14.05	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	6.17060	0.00617	4.75700	0.00476	6.171	14.13	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	5.93690	0.00594	4.57770	0.00458	5.937	14.16	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	845.73690	0.84574	904.27770	0.90428	845.737	14.16	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	5.71230	0.00571	4.40540	0.00441	5.712	14.20	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	1.66250	0.00166	1.30250	0.00130	1.663	15.53	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	1.01050	0.00101	0.80030	0.00080	1.010	16.14	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,340.81050	1.34081	1,400.50030	1.40050	1,340.810	16.14	269,502.91	201	397.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	0.43860	0.00044	0.35500	0.00036	0.439	17.24	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	0.34780	0.00035	0.28350	0.00028	0.348	17.57	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	0.31060	0.00031	0.25400	0.00025	0.311	17.73	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	0.27020	0.00027	0.22200	0.00022	0.270	17.94	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.15490	0.00015	0.13160	0.00013	0.155	19.58	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.67280	10.67280	10.61270	10.61270		9.66	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry			10.68000	10.68000	10.62000	10.62000		9.78	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	225.21840	0.22522	265.34600	0.26535	225.218	10.87	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	0.60170	0.00060	0.52290	0.00052	0.602	21.33	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.68550	10.68550	10.62540	10.62540		9.75	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.00560	0.00001	0.00990	0.00001	0.006	18.26	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	72.70790	0.07271	58.98720	0.05899	72.708	11.69	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.70190	10.70190	10.64160	10.64160		10.09	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	155.26480	0.15526	129.94690	0.12995	155.265	10.56	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.74010	10.74010	10.67960	10.67960		10.44	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.13070	0.00013	0.18380	0.00018	0.131	17.67	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	243.75130	0.24375	278.85410	0.27885	243.751	10.91	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	79.89320	0.07989	68.31100	0.06831	79.893	13.02	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	2.15940	0.00216	1.86590	0.00187	2.159	19.16	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.75100	10.75100	10.69050	10.69050		10.47	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	23.59550	0.02360	31.00820	0.03101	23.596	9.57	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	32.98510	0.03299	28.56430	0.02856	32.985	15.85	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			10.75280	10.75280	10.69230	10.69230		10.48	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	219.12410	0.21912	190.78810	0.19079	219.124	10.71	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	99.05070	0.09905	85.41960	0.08542	99.051	12.76	0.00	0	10,000.00
\$ / R	On 25/11/2014	Any day expiry			10.78980	10.78980	10.72920	10.72920		10.59	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	255.71570	0.25572	288.08540	0.28809	255.716	11.01	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	2.47180	0.00247	2.13690	0.00214	2.472	17.76	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.79550	10.79550	10.73480	10.73480		10.82	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	0.50570	0.00051	0.65350	0.00065	0.506	17.03	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	129.04170	0.12904	113.59730	0.11360	129.042	12.88	0.00	0	5,000.00
\$ / R	On 10/12/2014	Any day expiry			10.81840	10.81840	10.75740	10.75740		10.89	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry			10.82030	10.82030	10.75930	10.75930		10.89	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.82220	10.82220	10.76120	10.76120		10.90	374,253,320.40	34,582	174,649.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	2.88660	0.00289	3.67500	0.00368	2.887	13.36	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	5.25380	0.00525	6.73100	0.00673	5.254	11.76	0.00	0	11,976.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	11.51660	0.01152	14.68210	0.01468	11.517	10.49	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	16.48610	0.01649	20.77980	0.02078	16.486	10.38	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	24.85120	0.02485	30.90150	0.03090	24.851	10.25	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	756.60280	0.75660	703.50160	0.70350	756.603	10.14	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	34.40280	0.03440	42.30160	0.04230	34.403	10.14	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	589.67510	0.58968	541.83770	0.54184	589.675	10.19	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	77.22470	0.07722	91.69380	0.09169	77.225	10.25	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	79.80410	0.07980	94.60710	0.09461	79.804	10.27	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	82.44340	0.08244	97.58320	0.09758	82.443	10.28	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	87.89410	0.08789	103.71530	0.10372	87.894	10.31	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	93.58380	0.09358	110.09630	0.11010	93.584	10.35	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	105.68590	0.10569	123.60770	0.12361	105.686	10.41	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	108.86280	0.10886	127.14180	0.12714	108.863	10.43	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	122.19170	0.12219	141.91620	0.14192	122.192	10.49	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	125.67820	0.12568	145.76770	0.14577	125.678	10.51	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	132.84110	0.13284	153.66430	0.15366	132.841	10.54	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	144.05560	0.14406	165.98650	0.16599	144.056	10.58	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	164.00900	0.16401	187.79920	0.18780	164.009	10.66	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	176.73850	0.17674	201.64780	0.20165	176.738	10.71	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	208.64350	0.20864	236.15710	0.23616	208.643	10.82	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	315.45160	0.31545	283.07260	0.28307	315.452	10.87	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	310.44600	0.31045	278.43440	0.27843	310.446	10.89	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	292.71090	0.29271	0.00000	0.00000	292.711	11.02	878,132.70	3,000	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	284.49620	0.28450	254.66090	0.25466	284.496	11.10	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	274.31920	0.27432	306.18760	0.30619	274.319	11.18	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.85	Call	264.99370	0.26499	236.89650	0.23690	264.994	11.29	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	261.26510	0.26127	233.50680	0.23351	261.265	11.33	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	246.90460	0.24690	220.46970	0.22047	246.905	11.49	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	344.49860	0.34450	380.02210	0.38002	344.499	11.60	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	357.95010	0.35795	394.09630	0.39410	357.950	11.68	8,948,752.50	25,000	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	214.64210	0.21464	191.28750	0.19129	214.642	11.87	1,073,210.50	5,000	17,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	392.44210	0.39244	430.08750	0.43009	392.442	11.87	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	197.55980	0.19756	175.89670	0.17590	197.560	12.11	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	464.83170	0.46483	505.23180	0.50523	464.832	12.26	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	174.77350	0.17477	155.43200	0.15543	174.773	12.46	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	541.24640	0.54125	584.08690	0.58409	541.246	12.65	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	136.20600	0.13621	120.97050	0.12097	136.206	13.20	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	126.36020	0.12636	112.21400	0.11221	126.360	13.44	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	111.87940	0.11188	99.35930	0.09936	111.879	13.84	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	98.34780	0.09835	87.37220	0.08737	98.348	14.28	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	96.12400	0.09612	85.40440	0.08540	96.124	14.36	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	95.03650	0.09504	84.44230	0.08444	95.036	14.40	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	63.96710	0.06397	56.95670	0.05696	63.967	15.77	319,835.50	5,000	14,046.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	63.27680	0.06328	56.34520	0.05635	63.277	15.80	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	57.47790	0.05748	51.20990	0.05121	57.478	16.11	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	47.38650	0.04739	42.28160	0.04228	47.386	16.78	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	46.92410	0.04692	41.87270	0.04187	46.924	16.81	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	26.07880	0.02608	23.46310	0.02346	26.079	19.30	0.00	0	36,002.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	25.13100	0.02513	22.63260	0.02263	25.131	19.54	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	22.64610	0.02265	20.45510	0.02046	22.646	20.24	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	22.40000	0.02240	20.23950	0.02024	22.400	20.32	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	4.82130	0.00482	4.37730	0.00438	4.821	23.22	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.82790	10.82790	10.76680	10.76680		10.89	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	262.63480	0.26263	293.62340	0.29362	262.635	11.08	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	19.56210	0.01956	17.86680	0.01787	19.562	22.57	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.84320	10.84320	10.78190	10.78190		11.07	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	1.04080	0.00104	1.29400	0.00129	1.041	16.67	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	181.98740	0.18199	162.67330	0.16267	181.987	12.59	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.91180	10.91180	10.84970	10.84970		11.26	0.00	0	1,245.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	2.05370	0.00205	2.46740	0.00247	2.054	16.20	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	273.16210	0.27316	301.81650	0.30182	273.162	11.17	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	244.68970	0.24469	222.03240	0.22203	244.690	12.48	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	39.99410	0.03999	37.16940	0.03717	39.994	23.90	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			10.96540	10.96540	10.90280	10.90280		11.45	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	279.02450	0.27902	306.47690	0.30648	279.025	11.24	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	46.24750	0.04625	43.11140	0.04311	46.248	23.47	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			10.96730	10.96730	10.90470	10.90470		11.45	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	3.19440	0.00319	3.76020	0.00376	3.194	16.00	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	310.55280	0.31055	284.49170	0.28449	310.553	12.26	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.00220	11.00220	10.93940	10.93940		11.65	440,088.00	40	22,722.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	65.14120	0.06514	74.79440	0.07479	65.141	10.68	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	102.87940	0.10288	116.74440	0.11674	102.879	10.49	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	157.23770	0.15724	175.88080	0.17588	157.238	10.67	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	258.66600	0.25867	283.98390	0.28398	258.666	11.20	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	278.26910	0.27827	304.68260	0.30468	278.269	11.29	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	335.96120	0.33596	365.32430	0.36532	335.961	11.54	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	167.66570	0.16767	153.94360	0.15394	167.666	14.90	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	108.51990	0.10852	99.76530	0.09977	108.520	16.66	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	83.29180	0.08329	76.72750	0.07673	83.292	17.91	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	73.80400	0.07380	69.13030	0.06913	73.804	23.17	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.02360	11.02360	10.96070	10.96070		11.68	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	285.73230	0.28573	312.00260	0.31200	285.732	11.36	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	49.31360	0.04931	46.10880	0.04611	49.314	23.22	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.08570	11.08570	11.02240	11.02240		11.84	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	289.16260	0.28916	314.35140	0.31435	289.163	11.40	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	52.48080	0.05248	49.17270	0.04917	52.481	22.78	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.14220	11.14220	11.07870	11.07870		12.03	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	293.37080	0.29337	317.65790	0.31766	293.371	11.48	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	54.48820	0.05449	51.16810	0.05117	54.488	22.61	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.17390	11.17390	11.11030	11.11030		12.21	15,643,460.00	1,400	16,548.00
\$ / R	On 26/06/2015	Any day expiry			11.20150	11.20150	11.13800	11.13800		12.37	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	296.95630	0.29696	320.32050	0.32032	296.956	11.55	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	57.90230	0.05790	54.55180	0.05455	57.902	22.76	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.26680	11.26680	11.20310	11.20310		12.54	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	299.72370	0.29972	322.23630	0.32224	299.724	11.61	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	65.75090	0.06575	62.12650	0.06213	65.751	22.73	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 27/08/2015	Any day expiry		11.32580	11.32580	11.26250	11.26250		12.71	0.00	0	0.00
\$ / R		On 27/08/2015	Any day expiry		301.84990	0.30185	323.46970	0.32347	301.850	11.67	0.00	0	300.00
\$ / R		On 27/08/2015	Any day expiry		68.86000	0.06886	65.23420	0.06523	68.860	22.77	0.00	0	300.00
\$ / R		On 14/09/2015	Foreign Exchange Future		11.36530	11.36530	11.30210	11.30210		12.88	0.00	0	360.00
\$ / R		On 14/09/2015	Foreign Exchange Future		216.69930	0.21670	233.56500	0.23357	216.699	11.53	0.00	0	18,946.00
\$ / R		On 14/09/2015	Foreign Exchange Future		262.99120	0.26299	248.78070	0.24878	262.991	16.95	0.00	0	18,946.00
\$ / R		On 28/09/2015	Any day expiry		11.39590	11.39590	11.33300	11.33300		13.02	0.00	0	0.00
\$ / R		On 28/09/2015	Any day expiry		302.26000	0.30226	322.90890	0.32291	302.260	11.74	0.00	0	300.00
\$ / R		On 28/09/2015	Any day expiry		71.76420	0.07176	68.11940	0.06812	71.764	22.55	0.00	0	300.00
\$ / R		On 28/10/2015	Any day expiry		11.46170	11.46170	11.39910	11.39910		13.18	0.00	0	0.00
\$ / R		On 28/10/2015	Any day expiry		306.82580	0.30683	326.73750	0.32674	306.826	11.89	0.00	0	300.00
\$ / R		On 28/10/2015	Any day expiry		75.74770	0.07575	72.00200	0.07200	75.748	22.19	0.00	0	300.00
\$ / R		On 25/11/2015	Any day expiry		11.52300	11.52300	11.46070	11.46070		13.31	0.00	0	0.00
\$ / R		On 25/11/2015	Any day expiry		309.90600	0.30991	329.16260	0.32916	309.906	12.00	0.00	0	300.00
\$ / R		On 25/11/2015	Any day expiry		71.70140	0.07170	68.23740	0.06824	71.701	22.14	0.00	0	300.00
\$ / R		On 14/12/2015	Foreign Exchange Future		11.56460	11.56460	11.50260	11.50260		13.42	0.00	0	0.00
\$ / R		On 14/12/2015	Foreign Exchange Future		960.06100	0.96006	919.94230	0.91994	960.061	12.31	0.00	0	500.00
\$ / R		On 21/12/2015	Any day expiry		11.58000	11.58000	11.51800	11.51800		13.42	0.00	0	0.00
\$ / R		On 21/12/2015	Any day expiry		311.54320	0.31154	330.20770	0.33021	311.543	12.08	0.00	0	300.00
\$ / R		On 21/12/2015	Any day expiry		66.66290	0.06666	63.48270	0.06348	66.663	21.95	0.00	0	300.00
\$ / R MAXI		On 15/09/2014	Foreign Exchange Future		10.66020	10.66020	10.60030	10.60030		9.53	213,204.00	20	1,228.00
\$ / R MAXI		On 12/12/2014	Foreign Exchange Future		10.82220	10.82220	10.76120	10.76120		10.90	0.00	0	95.00
\$ / R MAXI		On 12/12/2014	Foreign Exchange Future		32,042.91450	0.32043	28,768.07790	0.28768	32,042.915	10.85	0.00	0	200.00
\$ / R MAXI		On 16/03/2015	Foreign Exchange Future		11.00220	11.00220	10.93940	10.93940		11.65	0.00	0	5.00
£ / R		On 15/09/2014	Foreign Exchange Future		17.78650	17.78650	17.68590	17.68590		9.52	21,077,002.50	1,185	59,496.00
£ / R		On 15/09/2014	Foreign Exchange Future		2.14660	0.00215	3.89630	0.00390	2.147	11.27	0.00	0	11,200.00
£ / R		On 15/09/2014	Foreign Exchange Future		33.91580	0.03392	50.97450	0.05097	33.916	10.22	0.00	0	15,000.00
£ / R		On 15/09/2014	Foreign Exchange Future		56.13930	0.05614	81.02710	0.08103	56.139	10.01	0.00	0	3,200.00
£ / R		On 15/09/2014	Foreign Exchange Future		119.22510	0.11923	161.27210	0.16127	119.225	9.66	0.00	0	1,700.00
£ / R		On 15/09/2014	Foreign Exchange Future		136.76400	0.13676	182.71020	0.18271	136.764	9.59	0.00	0	2,750.00
£ / R		On 15/09/2014	Foreign Exchange Future		11.23410	0.01123	8.41690	0.00842	11.234	13.03	0.00	0	2,750.00
£ / R		On 15/09/2014	Foreign Exchange Future		5.35990	0.00536	4.13060	0.00413	5.360	14.64	0.00	0	21,200.00
£ / R		On 15/09/2014	Foreign Exchange Future		4.91140	0.00491	3.78940	0.00379	4.911	14.73	0.00	0	1,700.00
£ / R		On 15/09/2014	Foreign Exchange Future		2.90340	0.00290	2.24980	0.00225	2.903	15.15	0.00	0	20,000.00
£ / R		On 12/12/2014	Foreign Exchange Future		18.04160	18.04160	17.93900	17.93900		10.93	451,040.00	25	10,890.00
£ / R		On 12/12/2014	Foreign Exchange Future		763.23100	0.76323	831.30430	0.83130	763.231	12.04	0.00	0	500.00
£ / R		On 23/01/2015	Any day expiry		18.16670	18.16670	18.06240	18.06240		11.08	0.00	0	0.00
£ / R		On 23/01/2015	Any day expiry		576.36330	0.57636	631.81320	0.63181	576.363	11.40	0.00	0	9,605.00
£ / R		On 23/01/2015	Any day expiry		760.47220	0.76047	823.67470	0.82367	760.472	11.92	0.00	0	4,700.00
£ / R		On 23/01/2015	Any day expiry		852.59750	0.85260	919.03130	0.91903	852.598	12.16	0.00	0	4,697.00
£ / R		On 23/01/2015	Any day expiry		61.73640	0.06174	54.75940	0.05476	61.736	15.07	0.00	0	9,605.00
£ / R		On 23/01/2015	Any day expiry		37.32250	0.03732	33.02400	0.03302	37.323	15.69	0.00	0	4,700.00
£ / R		On 23/01/2015	Any day expiry		37.35580	0.03736	33.07090	0.03307	37.356	15.76	0.00	0	4,697.00
£ / R		On 16/03/2015	Foreign Exchange Future		18.32090	18.32090	18.21520	18.21520		11.51	0.00	0	1,000.00
£ / R		On 12/06/2015	Foreign Exchange Future		18.58180	18.58180	18.47440	18.47440		12.07	0.00	0	240.00

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	0.10418	0.10418		0.10351	0.10351		9.92	0.00	0	2,759.00
¥ / R	On 12/12/2014		Foreign Exchange Future	0.10584	0.10584		0.10515	0.10515		14.00	0.00	0	17,859.00
¥ / R	On 16/03/2015		Foreign Exchange Future	0.10770	0.10770		0.10700	0.10700		14.43	0.00	0	50.00
€ / R	On 15/09/2014		Foreign Exchange Future	14.27640	14.27640		14.18810	14.18810		9.46	0.00	0	65,076.00
€ / R	On 15/09/2014	13.54	Put	4.74260	0.00474		8.79830	0.00880	4.743	9.73	0.00	0	21,000.00
€ / R	On 15/09/2014	13.85	Put	27.89500	0.02789		43.97030	0.04397	27.895	9.60	0.00	0	21,000.00
€ / R	On 15/09/2014	14.00	Put	55.86270	0.05586		82.18510	0.08219	55.863	9.54	0.00	0	13,000.00
€ / R	On 15/09/2014	14.30	Put	174.00700	0.17401		226.00300	0.22600	174.007	9.75	113,104.55	650	0.00
€ / R	On 15/09/2014	14.33	Put	191.74860	0.19175		246.18560	0.24619	191.749	9.84	0.00	0	800.00
€ / R	On 15/09/2014	15.71	Call	2.38820	0.00239		1.74640	0.00175	2.388	14.36	0.00	0	49,000.00
€ / R	On 15/09/2014	16.34	Call	0.70930	0.00071		0.54890	0.00055	0.709	16.93	0.00	0	800.00
€ / R	On 12/12/2014		Foreign Exchange Future	14.50020	14.50020		14.41000	14.41000		10.57	0.00	0	13,844.00
€ / R	On 12/12/2014	13.50	Put	42.13640	0.04214		53.05110	0.05305	42.136	10.13	0.00	0	1,737.00
€ / R	On 12/12/2014	13.74	Put	73.09510	0.07310		90.07700	0.09008	73.095	9.92	0.00	0	650.00
€ / R	On 12/12/2014	16.30	Call	50.59750	0.05060		43.65310	0.04365	50.598	14.90	0.00	0	1,737.00
€ / R	On 16/03/2015		Foreign Exchange Future	14.74840	14.74840		14.65530	14.65530		11.17	2,094,272.80	142	2,026.00
€ / R	On 12/06/2015		Foreign Exchange Future	14.98790	14.98790		14.89350	14.89350		11.76	0.00	0	150.00
AIR03/R157	On 09/03/2016		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 06/11/2014		Index Future	509.00500	509.00500		510.47300	510.47300			0.00	0	0.00
AL12	On 05/02/2015		Index Future	517.20200	517.20200		518.69900	518.69900			0.00	0	0.00
AL12	On 07/05/2015		Index Future	526.39500	526.39500		527.92400	527.92400			0.00	0	0.00
AL37	On 06/11/2014		Index Future	434.56100	434.56100		435.14700	435.14700			0.00	0	0.00
AL37	On 05/02/2015		Index Future	441.55900	441.55900		442.15900	442.15900			0.00	0	0.00
AL7T	On 06/11/2014		Index Future	510.96600	510.96600		512.02500	512.02500			0.00	0	1.00
AL7T	On 05/02/2015		Index Future	519.19500	519.19500		520.27600	520.27600			0.00	0	0.00
ALBI	On 06/11/2014		Index Future	464.69100	464.69100		465.69100	465.69100			0.00	0	586.00
ALBI	On 05/02/2015		Index Future	472.17400	472.17400		473.19500	473.19500			0.00	0	65.00
ALBI	On 07/05/2015		Index Future	480.56700	480.56700		481.61100	481.61100			0.00	0	0.00
AU\$ / R	On 15/09/2014		Foreign Exchange Future	9.90120	9.90120		9.85870	9.85870		8.56	0.00	0	12,990.00
AU\$ / R	On 12/12/2014		Foreign Exchange Future	9.98630	9.98630		9.94250	9.94250		9.97	0.00	0	11,093.00
AU\$ / R	On 12/12/2014	9.45	Put	48.64030	0.04864		56.63840	0.05664	48.640	9.96	0.00	0	201.00
AU\$ / R	On 12/12/2014	9.80	Put	143.59710	0.14360		160.89710	0.16090	143.597	9.97	0.00	0	201.00
AU\$ / R	On 12/12/2014	10.05	Call	203.01230	0.20301		184.11520	0.18412	203.012	10.23	0.00	0	201.00
AU\$ / R	On 12/12/2014	10.75	Call	50.99480	0.05099		45.41910	0.04542	50.995	11.99	0.00	0	201.00
AU\$ / R	On 12/12/2014	10.80	Call	46.13270	0.04613		41.05850	0.04106	46.133	12.11	0.00	0	201.00
AU\$ / R	On 16/03/2015		Foreign Exchange Future	10.08790	10.08790		10.04330	10.04330		10.66	0.00	0	702.00
AU\$ / R	On 12/06/2015		Foreign Exchange Future	10.18730	10.18730		10.14200	10.14200		11.24	0.00	0	50.00
CAD/ R	On 15/09/2014		Foreign Exchange Future	9.76460	9.76460		9.71680	9.71680		8.97	0.00	0	100.00
CAD/ R	On 12/12/2014		Foreign Exchange Future	9.89080	9.89080		9.84190	9.84190		10.11	0.00	0	0.00

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 CAFK	On 12/12/2014	Can-Do Future		5.33000	5.33000		7.80450	7.80450			0.00	0	1,942.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		632.43610	632.43610		587.66320	587.66320			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		717.59040	717.59040		670.08560	670.08560			0.00	0	2,913.00
CF CANDO CAFI	On 12/12/2014	Can-Do Future		139.05350	139.05350		-176.86050	-176.86050			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		565.37520	565.37520		523.73320	523.73320			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		30.92440	30.92440		24.77780	24.77780			0.00	0	5,000.00
CF CANDO CAFX	On 02/09/2014	Can-Do Future		36.96790	36.96790		27.25210	27.25210			0.00	0	6,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future		11.78920	11.78920		11.71400	11.71400		9.79	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future		11.97760	11.97760		11.90060	11.90060		11.11	0.00	0	2,521.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.18910	12.18910		12.10930	12.10930		11.76	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.73040	1.73040		1.71930	1.71930		8.85	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.74550	1.74550		1.73450	1.73450		10.60	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 06/11/2014	Bond Future		123.62244	123.62244		123.62980	123.62980			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		125.62857	125.62857		125.63729	125.63729			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 06/11/2014	Bond Future		9.67677	82.45824		9.64174	82.71608			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.76671	83.78649		9.73042	84.04942			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.83708	81.48659		9.79952	81.75524			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 06/11/2014	GOVI	463.41800		463.41800		464.38600	464.38600			0.00	0	388.00
GOVI	On 05/02/2015	GOVI	470.88000		470.88000		471.86900	471.86900			0.00	0	45.00
GOVI	On 07/05/2015	GOVI	479.25000		479.25000		480.26200	480.26200			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.79644		117.79644		117.80423	117.80423			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	118.55385		118.55385		118.56295	118.56295			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 06/11/2014	Bond Future	122.20187		122.20187		122.20940	122.20940			0.00	0	2,062.00
I2038	On 05/02/2015	Bond Future	122.88653		122.88653		122.89519	122.89519			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 06/11/2014	Bond Future	121.85840		121.85840		121.86573	121.86573			0.00	0	5,348.00
I2046	On 05/02/2015	Bond Future	123.83600		123.83600		123.84447	123.84447			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 06/11/2014	Bond Future	129.52726		129.52726		129.53483	129.53483			0.00	0	2,800.00
I2050	On 05/02/2015	Bond Future	130.18426		130.18426		130.19346	130.19346			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 06/11/2014	Index Future	219.00200		219.00200		219.01600	219.01600			4,380,040.00	2	1,194.00
IGOV	On 05/02/2015	Index Future	222.55500		222.55500		222.57200	222.57200			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	226.53700		226.53700		226.55600	226.55600			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	593.10400		593.10400		593.13900	593.13900			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	602.56700		602.56700		602.60400	602.60400			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	144.71793		144.71793		144.73011	144.73011			0.00	0	635.00
J201	On 22/12/2014	Interest Rate Swap	8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.08000		93.92000		6.08000	93.92000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.10000		93.90000		6.10000	93.90000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.17000		93.83000		6.17000	93.83000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.22000		93.78000		6.22000	93.78000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.28000		93.72000		6.29000	93.71000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.34000		93.66000		6.34000	93.66000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.45000		93.55000		6.45000	93.55000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.63000		93.37000		6.64000	93.36000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.81000		93.19000		6.83000	93.17000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.97000		93.03000		7.00000	93.00000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.15000		92.85000		7.17000	92.83000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.29000		92.71000		7.31000	92.69000			0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.33920		1.33920		1.33850	1.33850			0.00	0	100.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future	1.33990		1.33990		1.33910	1.33910			0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.75296		107.53881		6.70227	107.58164		1.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 05/02/2015	Bond Future			6.88462		109.27128		6.80929	109.31590		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 06/11/2014	Bond Future			8.32126		120.51119		8.28582	120.80876		8.89	660,160,298.82	5,478	52,331.00
R186	On 06/11/2014	Bond Future	7.80	Call	519.80000		0.51980		588.38000	0.58838	519.800	8.64	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Call	1,935.04000		1.93504		2,097.79000	2.09779	1,935.040	8.82	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.53	Put	1,277.10000		1.27710		1,184.85000	1.18485	1,277.100	8.90	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	218.61000		0.21861		198.43000	0.19843	218.610	9.19	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.38446		117.15547		8.34758	117.45901		9.59	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	1,245.84000		1.24584		1,178.01000	1.17801	1,245.840	9.82	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.42702		119.24199		8.38860	119.55245		9.59	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 06/11/2014	Bond Future			288.46553		288.46553		288.48459	288.48459			0.00	0	908.00
R197	On 05/02/2015	Bond Future			287.14389		287.14389		287.16594	287.16594			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 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/11/2014	Bond Future			231.71368		231.71368		231.72807	231.72807			11,585,684.00	50	47,022.00
R202	On 05/02/2015	Bond Future			232.28516		232.28516		232.30188	232.30188			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 06/11/2014	Bond Future			8.12866		99.26890		8.09308	99.47802		7.48	0.00	0	11,612.00
R2023	On 05/02/2015	Bond Future			8.20016		100.86768		8.16284	101.08119		7.73	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			8.24094		98.73405		8.20179	98.95258		8.06	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.26662		100.60794		8.22596	100.82929		7.76	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	1,457.10000		1.45710		1,399.71000	1.39971	1,457.100	8.08	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.14015		104.09373		7.09725	104.20441		2.63	0.00	0	12,128.00
R203	On 06/11/2014	Bond Future	6.84	Call	213.62000		0.21362		248.25000	0.24825	213.620	2.57	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	332.87000		0.33287		379.33000	0.37933	332.870	2.59	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.21430		105.77048		7.16628	105.88398		2.58	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,451.45000		1.45145		1,536.30000	1.53630	1,451.450	2.65	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.21341		103.48241		7.15917	103.59922		2.55	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
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 06/11/2014	Bond Future			8.77633		95.76545		8.73078	96.12755			0.00	0	4,185.00
R2030	On 05/02/2015	Bond Future			8.84203		93.30068		8.79489	93.66967			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.89237		94.96333		8.84361	95.33995			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 06/11/2014	Bond Future			9.00876		97.50568		8.97353	97.82952			0.00	0	6,708.00
R2037	On 05/02/2015	Bond Future			9.07242		94.81856		9.03605	95.14848			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			9.12238		96.50836		9.08482	96.84546			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 06/11/2014	Bond Future			7.46582		104.97395		7.42399	105.12152		3.80	0.00	0	13,177.00
R204	On 06/11/2014	Bond Future	7.99	Put	180.12000		0.18012		159.09000	0.15909	180.120	3.91	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.53789		102.62906		7.49257	102.78005		3.96	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.56618		104.45644		7.51681	104.61138		3.90	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.56266		102.39741		7.50952	102.55391		3.74	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	619.57000		0.61957		582.06000	0.58206	619.570	3.88	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/11/2014	Bond Future			9.09698		98.89427		9.06688	99.19213			0.00	0	253.00
R2044	On 05/02/2015	Bond Future			9.15903		96.10426		9.12796	96.40785			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			9.20808		97.81709		9.17602	98.12726			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.08799		98.19078		9.06816	98.39162			0.00	0	20,114.00
R2048	On 05/02/2015	Bond Future			9.15146		99.77217		9.13094	99.97731			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			9.19639		97.11251		9.17520	97.32241			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 06/11/2014	Bond Future			7.71680		100.36719		7.68600	100.49523		4.95	0.00	0	36,237.00
R207	On 05/02/2015	Bond Future			7.78867		98.34213		7.75572	98.47325		5.22	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.82957		100.09359		7.79420	100.22823		5.20	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,567.08000		1.56708		1,635.05000	1.63505	1,567.080	5.14	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 06/11/2014	Bond Future			7.89011		95.13384		7.85432	95.30475		6.13	0.00	0	16,257.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 06/11/2014	Bond Future	8.50	Put	227.12000		0.22712		206.23000	0.20623	227.120	6.29	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.96063		96.66641		7.92280	96.84102		6.24	0.00	0	0.00
R208	On 07/05/2015	Bond Future			8.00021		94.98456		7.96013	95.16346		6.42	0.00	0	0.00
R208	On 06/08/2015	Bond Future			8.02065		96.78795		7.97867	96.96902		6.11	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	1,038.13000		1.03813		993.01000	0.99301	1,038.130	6.38	0.00	0	198.00
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 06/11/2014	Bond Future			8.93083		75.32518		8.89562	75.59268		13.79	0.00	0	25,626.00
R209	On 06/11/2014	Bond Future	8.50	Call	734.18000		0.73418		815.59000	0.81559	734.180	13.53	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,357.59000		1.35759		1,479.54000	1.47954	1,357.590	13.66	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,043.48000		2.04348		2,198.53000	2.19853	2,043.480	13.76	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,240.47000		2.24047		2,403.48000	2.40348	2,240.470	13.79	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,448.04000		2.44804		2,618.79000	2.61879	2,448.040	13.82	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	1,008.67000		1.00867		939.97000	0.93997	1,008.670	13.95	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	554.16000		0.55416		512.70000	0.51270	554.160	14.11	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	451.34000		0.45134		416.68000	0.41668	451.340	14.16	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	161.10000		0.16110		147.44000	0.14744	161.100	14.40	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	138.80000		0.13880		126.90000	0.12690	138.800	14.43	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	118.08000		0.11808		107.82000	0.10782	118.080	14.43	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.99062		76.53872		8.95433	76.81128		14.30	0.00	0	0.00
R209	On 07/05/2015	Bond Future			9.03469		74.75092		8.99729	75.02929		15.02	0.00	0	0.00
R209	On 06/08/2015	Bond Future			9.06977		76.17082		9.03151	76.45342		14.70	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	2,124.66000		2.12466		2,053.11000	2.05311	2,124.660	15.31	0.00	0	2,914.00
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 06/11/2014	Bond Future			172.19480		172.19480		172.20595	172.20595			0.00	0	602.00
R210	On 05/02/2015	Bond Future			174.98897		174.98897		175.00201	175.00201			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 06/11/2014	Bond Future			132.21814		132.21814		132.22972	132.22972			0.00	0	1,070.00
R211	On 05/02/2015	Bond Future			132.76158		132.76158		132.77468	132.77468			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 06/11/2014	Bond Future			137.00623		137.00623		137.01553	137.01553			0.00	0	18,159.00

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 05/02/2015	Bond Future	137.47095	137.47095	137.48188	137.48188			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 06/11/2014	Bond Future	8.78572	86.05312	8.74534	86.36160		12.00	0.00	0	29,313.00
R213			On 05/02/2015	Bond Future	8.85126	87.43902	8.80952	87.75336		12.54	0.00	0	0.00
R213			On 07/05/2015	Bond Future	8.89568	85.44670	8.85257	85.76774		13.20	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 06/11/2014	Bond Future	9.01599	76.11384	8.98591	76.35217		14.41	0.00	0	6,057.00
R214	9.20	Call	On 06/11/2014	Bond Future	2,879.13000	2.87913	3,041.12000	3.04112	2,879.130	14.55	0.00	0	2,500.00
R214	9.80	Put	On 06/11/2014	Bond Future	351.38000	0.35138	328.86000	0.32886	351.380	14.96	0.00	0	2,500.00
R214			On 05/02/2015	Bond Future	9.07718	77.33964	9.04614	77.58268		15.08	0.00	0	0.00
R214			On 07/05/2015	Bond Future	9.12001	75.42120	9.08804	75.66946		15.94	0.00	0	0.00
R214			On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209			On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN			On 15/09/2014	Foreign Exchange Future	20,817.41000	20,817.41000	20,689.56000	20,689.56000			0.00	0	0.00
TRY / R			On 15/09/2014	Foreign Exchange Future	4.86750	4.86750	4.88950	4.88950		5.04	0.00	0	0.00
TRY / R			On 12/12/2014	Foreign Exchange Future	4.84400	4.84400	4.86710	4.86710		7.87	0.00	0	0.00

**Total for Derivatives :** **1,366,045,673.08**    **109,514**    **3 717 421.00**

**i-Bonds**

AA02			On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.84626			0.00	0	0.00
AA03			On 11/05/2015	Spot Bond	7.12000	104.50238	7.12000	104.48251			0.00	0	0.00
AA04			On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.10438			0.00	0	30,000,000.00
AA05			On 22/03/2019	Spot Bond	8.53500	106.53303	8.53500	106.50884			0.00	0	5,000,000,000.00
AA06			On 15/04/2021	Spot Bond	0.00000	100.00000	0.00000	100.66850			0.00	0	0.00
AA07			On 15/04/2021	Spot Bond	9.25000	104.44305	9.25000	104.41725			0.00	0	0.00
AB010			On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.87430			0.00	0	0.00
AB011			On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	99.95816			0.00	0	0.00
AB013			On 21/11/2018	Spot Bond	9.40000	98.22597	9.40000	98.20145			0.00	0	0.00
AB06			On 27/03/2015	Spot Bond	7.22000	103.71229	7.22000	103.69230			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
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.31347			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.61500	106.95980		8.61500	106.93528			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.51000	138.80979		1.51000	138.79587			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.35500	127.23245		2.35500	270.88251			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.53881			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.86745			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.23548			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.28701			0.00	958,400,000	479,200,000.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.32121			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.82256			0.00	0	10,000,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.90352			0.00	0	1,800,000,000.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.74433			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.05500	131.27084		3.05500	131.25228			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.26000	119.02221		4.26000	119.00148			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.01000	103.41064		5.01000	103.39064			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	64.11868		100.00000	63.96335			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.09500	171.29786		2.09500	171.27799			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	161.64168		2.76000	161.62002			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.12500	173.12048		2.12500	173.10027			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.84000	183.74848		1.84000	183.72845			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.01125	76.68992		8.01125	76.67373			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.01125	76.68992		8.01125	76.67373			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	93.53000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.16950			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	93.21000		0.00		0	0.00	
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	92.25000		0.00		0	0.00	
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	92.57000		0.00		0	0.00	
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	89.88000		0.00		0	0.00	
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	89.27000		0.00		0	0.00	
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.78719		0.00		0	0.00	
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.66882		0.00		0	0.00	
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	88.92000		0.00		0	0.00	
ABN50	On 21/12/2014	Spot Bond	7.15000	101.91931	7.15000	101.89981		0.00		0	0.00	
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	88.92000		0.00		0	0.00	
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	92.05000		0.00		0	0.00	
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	89.31000		0.00		0	0.00	
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98395		0.00		0	0.00	
ABN56	On 15/09/2015	Spot Bond	7.41000	111.94060	7.41000	111.91847		0.00		0	0.00	
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.67902		0.00		0	0.00	
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	86.57000		0.00		0	0.00	
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	86.30000		0.00		0	0.00	
ABN61	On 31/01/2025	Spot Bond	2.65000	94.21092	2.65000	106.38225		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.53000	101.80917	2.53000	157.93851		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.44000	116.16613	2.44000	209.42219		0.00		0	0.00	
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000		0.00		0	0.00	
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	85.75000		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN67	On 28/02/2023	Spot Bond		9.63000	92.86796		9.63000	92.84422			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.80591			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	91.99000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.44000			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	107.89704		9.63000	107.86931			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		9.62500	107.93427		9.62500	107.90654			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.95500	91.77985		8.95500	91.75788			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.37000			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		9.72000	107.23012		9.72000	107.20231			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	88.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.43648			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.38472			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.16500	109.40291		8.16500	109.37913			0.00	0	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond		8.96000	105.71974		8.96000	105.69442			0.00	0	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
ABS5	On 01/05/2015	Spot Bond	7.07000	103.31027		7.07000	103.29076			1,414,000,000,000.00	200,000,000	632,980,000.00
ABS6	On 01/06/2020	Spot Bond	8.88000	98.74664		8.88000	98.72320			0.00	0	590,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.84500	96.57906		9.84500	96.55384			9,188,665,354,000.00	933,333,200	1,466,666,600.00
ABS9	On 17/03/2016	Spot Bond	7.77000	106.29164		7.77000	106.26963			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.16500	216.89380		2.16500	274.77206			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.45000	125.93217		1.45000	128.72828			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.13000	128.07584		2.13000	130.63326			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00470		100.00000	0.00468			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	63.79571		100.00000	63.64116			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.57000	107.66557		11.57000	107.63267			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.97397			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	4.07949		100.00000	4.06960			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.97330			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.96382			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	24.31563		100.00000	24.25672			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.97464			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	64.69716		11.00000	64.67866			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	24.31563		100.00000	24.25672			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.35525			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.49059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.29489			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.33568			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.35362			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.40345			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.40345			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.40600			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.51391			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.40600			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.40090			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.89411			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.52831			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.12283			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.31123			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.35178			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.36805			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.33544			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.26227			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.40000	104.05423		9.40000	104.11933			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.47491			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.14846			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	84.69494			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	164.10870			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	164.18157			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.29480			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.86194			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.25401			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.24422			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.30875			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.65969			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.30745			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.98994			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.95386			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.48219			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.39744			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.73185			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.29972			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.52293			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.14321			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.11543			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.16936			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.27055			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.21339			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.14812			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.16609			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL161	On 20/03/2022	Spot Bond	10.23000	104.23526		10.23000	104.20700			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.18389			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.15629			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	118.40655			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.47500	102.84556		9.47500	102.81955			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26558			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	115.03541		1.75000	115.10321			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.44814			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.16755			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.23909			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.27959			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.19858			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.27149			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.98221			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75285			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.09631			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.18399			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.42818			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.27149			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.23695			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.30614			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.32734			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.72889			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.00445			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.33232			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.33232			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40905			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.24719			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.41244			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.60020			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40905			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	93.79393			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.36007			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.34434			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	117.47981			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	118.31124			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.16615			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.15480			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.98197			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.18562			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.23852			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.23909			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.16777			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.16615			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.28014			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.17781			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.40628			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.39377			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.89449			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.29096			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.44192			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	13.48704		100.00000	13.45437			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.95933			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.95522			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.95249			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.63864			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.70351			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.78988			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.61232			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.95000	100.10330		7.95000	100.08198			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.79220			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.92354			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.45500	104.13884		8.45500	104.11542			0.00	0	1,500,000.00
AIR02	On 30/04/2023	Spot Bond	9.32000	117.39484		9.32000	117.36562			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	91.62743		100.00000	91.40504			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.22000	110.09308		7.22000	110.07187			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	86.55632		100.00000	86.35643			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.37000	101.30266		9.37000	101.27746			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.98704		100.00000	14.95386			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.08000	101.59960		10.08000	101.57246			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.78000	162.75254		2.78000	162.73066			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.44630			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.28786			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.34858			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.67304			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.22252			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.74483			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.08845			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	100.00000		0.00000	101.19858			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.55960			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.73589			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	98.45000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	98.23000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.53940			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	93.56326			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.69000	127.14246		2.69000	289.28012			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	91.30627			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond		0.00000	100.00000		0.00000	97.55778			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN028	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	98.51388			0.00	0	1,500,000,000.00
ASN031	On 14/08/2017	Spot Bond	100.00000		13.25679		100.00000	13.24207			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.28087			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.08504			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.06881			0.00	30,000,000,000	30,000,000,000.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.01550			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.94500		106.64659		8.94500	106.62109			2,157,534,000,000.00	241,200,000	120,600,000.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.00651			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.45761			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.81265			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	102.06715			0.00	200,000,000	300,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	102.37964			0.00	994,400,000	497,200,000.00
BAW19	On 05/12/2020	Spot Bond	9.53000		102.09773		9.53000	102.07175			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.37500		108.97243		7.37500	108.95087			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		34.72414		100.00000	34.57144			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.08305			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.98550			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.59000		103.44007		7.59000	103.41877			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.76500		106.92865		8.76500	106.90359			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.03739		103.93401		11.03739	102.96413			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.06894		102.00567		11.06894	101.80228			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.09866		101.93979		11.09866	101.76679			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.42182			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.12838		101.80375		11.12838	101.70605			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA08	On 31/12/2017	Spot Bond			11.78975		101.59689		11.78975	101.57445			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond			0.00000		100.00000		0.00000	101.45570			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond			0.00000		100.00000		0.00000	101.45570			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond			0.00000		100.00000		0.00000	101.45576			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond			11.28739		101.10488		11.28739	101.26454			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond			11.22755		102.88860		11.22755	101.78633			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond			11.06894		102.00567		11.06894	101.80228			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond			11.12489		102.17831		11.12489	101.95125			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond			10.28678		96.81164		10.28678	101.51227			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond			0.00000		100.00000		0.00000	101.38123			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond			0.00000		100.00000		0.00000	101.36227			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond			0.00000		100.00000		0.00000	101.36227			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond			0.00000		100.00000		0.00000	101.28863			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond			0.00000		100.00000		0.00000	99.93852			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond			11.02761		100.28699		11.02761	100.71047			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond			11.54000		100.52492		11.54000	100.41264			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond			0.00000		100.00000		0.00000	101.32212			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond			11.46500		70.34863		11.46500	98.17101			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond			0.00000		100.00000		0.00000	99.93847			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond			0.00000		100.00000		0.00000	101.25263			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond			9.28000		90.30649		9.28000	101.25426			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond			0.00000		100.00000		0.00000	101.34220			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond			11.34500		69.00932		11.34500	97.84571			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.30203			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.33551			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.33551			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.81137			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.28595			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.35386			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.13636			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.93853			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.35386			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.28863			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.30680			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.35395			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.97462			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.03739	104.28648		14.03739	103.35336			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.21754	102.36417		15.21754	102.36282			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.08262	102.27431		14.08262	102.11881			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.76894			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.76894			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.76894			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.83535			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.53595			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	19.42002		100.00000	19.38317			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.15101		100.00000	21.09977			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.24980		100.00000	19.20317			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.88259	100.00000	11.85381				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.88259	100.00000	11.85381				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.36662	100.00000	14.33181				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.44843	100.00000	12.41827				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.54924				0.00	0	10,000,000,000.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.53806				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.73096				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.77763				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.09111	100.00000	8.07151				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.09111	100.00000	8.07151				0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000		66.66667	100.00000	66.66667				0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000		95.80052	100.00000	95.54974				0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		84.88372	100.00000	84.68677				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.06500		103.95171	2.06500	177.85194				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.24000		94.58647	8.24000	148.62935				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.24000		95.88987	8.24000	148.97661				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.62500		98.72451	8.62500	98.70173				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	101.51082				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.19608				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.94500		100.26781	7.94500	100.24659				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.63818				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.57339				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.58515				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.62434			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.66349			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.77269			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	22.55439		100.00000	22.49975			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.36996			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.38883			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.39691			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.39961			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.43191			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.47491			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	14.12312		100.00000	14.08891			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	14.12312		100.00000	14.08891			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.18561			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.28006			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.30582			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.31500	104.86945		8.31500	104.84624			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.38306			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.52022			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	10.08120		100.00000	10.05678			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	10.08120		100.00000	10.05678			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.63036			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.94734			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.64500	66.76327		8.64500	102.01079			0.00	0	3,000,000,000.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.71954			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC40	On 16/10/2014	Spot Bond		0.00000	100.00000		0.00000	98.99016			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond		0.00000	100.00000		0.00000	96.49563			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.96636			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	99.96048			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.96361			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.96180			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.95851			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.94482			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	99.92494			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	63.65862		100.00000	63.50440			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.56977			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.58668			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	19.84307		100.00000	19.79499			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.23927			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	99.99983			0.00	970,800,000	485,400,000.00
CBL06	On 02/11/2014	Spot Bond		7.41000	104.92373		7.41000	104.90275			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		9.41500	113.29760		9.41500	113.26927			0.00	0	270,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.61262			0.00	12,000,000,000	3,000,000,000.00
CBL11	On 06/05/2016	Spot Bond		9.06500	105.26195		9.06500	105.23659			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond		11.25500	105.33069		11.25500	105.29934			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.49039			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.50500	100.73482		11.50500	100.70420			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.14214			0.00	0	53,610,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL16	On 18/05/2017	Spot Bond	9.30500	102.70497		9.30500	102.67960			0.00	0	692,233,300.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	99.83530			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.94500	96.64595		11.94500	96.61497			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.09016			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.75809			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.24633			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.28000	94.87393		10.28000	94.84810			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.07000	116.36986		10.07000	116.33863			0.00	0	700,000.00
CCT02	On 12/06/2024	Spot Bond	9.92000	112.63487		9.92000	112.60508			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.25000	117.48566		9.25000	117.45680		129,130,000,000,000.00	13,960,000,000	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.14932			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.66500	105.26870		11.66500	105.23626			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.12430			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.30860			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.60504			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.74608			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.19574			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.82703			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.82568			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.15099			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.19815			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.25247			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.96478			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.96515			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.96318		0.00		0	0.00	
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.03478		0.00		0	0.00	
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.29491		0.00		0	0.00	
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.17350		0.00		0	0.00	
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	62.21200		0.00		0	0.00	
CLN184	On 01/07/2021	Spot Bond	10.11000	101.34907	10.11000	101.32191		0.00		0	0.00	
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.84858		0.00		0	0.00	
CLN191	On 23/08/2016	Spot Bond	2.76000	118.94292	2.76000	118.92688		0.00		0	0.00	
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	104.44527		0.00		0	0.00	
CLN193	On 29/08/2021	Spot Bond	3.14000	116.00145	3.14000	118.74269		0.00		0	0.00	
CLN194	On 31/08/2016	Spot Bond	8.25000	103.87368	8.25000	103.85086		0.00		0	0.00	
CLN198	On 13/09/2021	Spot Bond	3.10000	125.89841	3.10000	120.16842		0.00		0	0.00	
CLN199	On 13/09/2016	Spot Bond	2.40000	125.52100	2.40000	119.81044		0.00		0	0.00	
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.83914		0.00		0	0.00	
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.76841		0.00		0	0.00	
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.67276		0.00		0	0.00	
CLN215	On 17/10/2016	Spot Bond	8.47000	102.98744	8.47000	102.96410		0.00		0	0.00	
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.86101		0.00		1,600,000,000	800,000,000.00	
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.84896		0.00		300,000,000	300,000,000.00	
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.59259		0.00		0	0.00	
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.60542		0.00		0	0.00	
CLN221	On 20/10/2016	Spot Bond	8.52000	103.10422	8.52000	103.08072		0.00		0	0.00	
CLN222	On 20/10/2016	Spot Bond	8.52000	103.10422	8.52000	103.08072		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN225	On 09/12/2016	Spot Bond	8.57000	101.91143		8.57000	101.88807			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.32755			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.46781			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.80432			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.80432			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	66.94400			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.02032			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.34646			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.88344			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.87576			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	99.89907		9.35000	99.87387			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	99.89907		9.35000	99.87387			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.88338			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.88305			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.43286			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.31786			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.42897			0.00	0	2,500,000,000.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.31786			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.31786			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.31786			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.39083			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.15866			0.00	0	550,000,000.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.71360			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.27616			0.00	0	600,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.27616			0.00	0	600,000,000.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.27616			0.00	0	785,900,000.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.60387			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.27500	105.21600		9.27500	105.19008			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.38022			0.00	0	550,000,000.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.51517			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.64141			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.63359			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.68908			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.94143			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.85924			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.88733			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	104.10062			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.60183			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.43136			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.26144			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.18237			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.58006			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.23867			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.52463			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.27694			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.90312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.16455		0.00		0	0.00	
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.26229		0.00		0	0.00	
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.03491		0.00		0	0.00	
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.42053		0.00		0	0.00	
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.16460		0.00		0	0.00	
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.16460		0.00		0	0.00	
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.15452		0.00		0	0.00	
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	121.47362		0.00		0	0.00	
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.82841		0.00		0	0.00	
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	121.60015		0.00		0	0.00	
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	120.98486		0.00		0	0.00	
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	121.39411		0.00		0	0.00	
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	118.28936		0.00		0	0.00	
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	118.29872		0.00		0	0.00	
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.11801		0.00		0	0.00	
CLN314	On 14/11/2022	Spot Bond	10.91000	95.18818	10.91000	95.16072		0.00		0	0.00	
CLN315	On 20/03/2023	Spot Bond	11.43000	96.82203	11.43000	96.79278		0.00		0	0.00	
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.10078		0.00		0	0.00	
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.42845		0.00		0	0.00	
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.11538		0.00		0	0.00	
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.53794		0.00		0	0.00	
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.42503		0.00		0	0.00	
CLN321	On 30/04/2018	Spot Bond	8.80500	102.62323	8.80500	102.63312		0.00		0	0.00	
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.24719		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.54348			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	114.70200			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.30711			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.33139			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.42521			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.36024			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.91411			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.91411			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	104.79619			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.49071			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.10078			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.88795			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	104.88999			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.46144			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.66256			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.10750			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.90191			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.55568			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.18064			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.37994			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.45676			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.16076			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.07389			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.43666			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	99.80891			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.89282			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
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.41189			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.53448			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.13048			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	101.15241		10.55000	104.22149			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.09000	103.94591		10.09000	107.00901			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	103.14214			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.31284			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.23000	105.59726		12.23000	109.35958			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.32651			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.26000	102.93111		12.26000	102.76483			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.69000	102.84030		10.69000	102.69489			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.32651			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.47706			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.52216			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.39773			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.70283			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.24719			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.15049			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.58000	105.34346		9.58000	105.17929			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.45117			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN378	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.38479			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond		10.55000	103.46718		10.55000	104.33802			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	103.30661		11.00000	98.61154			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.55775			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.67067			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.55627			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond		12.02000	102.89913		12.02000	102.39144			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.71032			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.46531			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.48503			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.31514			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	39.01400		7.01000	39.62548			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	159.94436			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		8.62500	98.72451		8.62500	137.46788			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.24000	33.83073		8.24000	148.62935			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.24000	34.25165		8.24000	148.97661			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	91.82481			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	91.75491			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.86019			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.86019			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.34383			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.25248			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.27048			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.27149			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.53794			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.15156			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.21479			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.20669			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.66277			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	99.83969			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.77557			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		9.07000	110.32858		9.07000	107.83908			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.71500	102.74944		8.71500	102.72550			0.00	0	730,000,000.00
COJ05	On 05/06/2023	Spot Bond		10.19000	114.01937		10.19000	113.98841			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.37000	105.06176		8.37000	105.03823			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.78000	109.15087		9.78000	109.12255			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond		9.87000	103.89282		9.87000	103.86548			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.22000	97.17753		10.22000	97.15107			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.97000	98.46857		10.97000	98.43984			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.97000	91.32439		10.97000	91.29775			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.90976			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.81758			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.58051			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.79898			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.35890			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		11.10000	100.77482		11.10000	100.85764			0.00	0	28,400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000		13.26272	100.00000	13.23058				0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		4.39447	100.00000	4.37273				0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		12.92391	100.00000	12.85649				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.45731				0.00	0	850,000,000.00
DENG44	On 29/09/2017	Spot Bond	8.04000		99.48311	8.04000	99.46181				0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.89614				0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.26172				0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.96536				0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		81.19288	100.00000	81.01864				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.41286				0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.38167				0.00	0	0.00
DLTC05	On 15/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.66327				0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.26761				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	101.09977				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.65933				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.91168				0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.63185				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.36496				0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.78000		102.79628	8.78000	102.77215				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.25000		115.66699	7.25000	115.64448				0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.47500		104.52258	8.47500	104.49900			29,493,000,000,000.00	3,480,000,000	2,290,000,000.00	
DV23	On 27/02/2023	Spot Bond	8.97000		105.85633	8.97000	105.83067			5,830,500,000,000.00	650,000,000	4,370,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV24	On 18/02/2024	Spot Bond		9.07000	103.94268		9.07000	103.91762			0.00	0	800,000.00
DV29	On 18/02/2029	Spot Bond		9.63000	103.68563		9.63000	103.65914			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.22304			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.93101			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.95154			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.84572			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.14464			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.10524			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		8.07000	125.94220		8.07000	125.91512			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.85164			0.00	0	200,000,000.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	102.91245		0.10000	134.96968			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		1.99000	123.38253		1.99000	123.36862			0.00	0	8,191,500,000.00
EL29	On 19/11/2029	Spot Bond		1.98000	110.99530		1.98000	110.98281			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.11500	109.07581		2.11500	109.06313			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond		2.18000	101.16083		2.18000	101.14887			0.00	0	36,800,000,000.00
EMM01	On 28/07/2020	Spot Bond		9.68000	104.55114		9.68000	104.52429			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.53000	110.41286		9.53000	110.38493			0.00	0	800,000.00
EMM03	On 04/05/2024	Spot Bond		10.02000	103.10314		10.02000	103.07574			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.32000	93.90365		10.32000	97.12034			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond		10.40500	105.58581		10.40500	104.79262			0.00	0	4,666,666,200.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.07159			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond		0.00000	100.00000		0.00000	99.81111			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.19070			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.20348			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond		100.00000	89.64391		100.00000	89.43148			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	63.84072		100.00000	63.64140			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond		100.00000	83.59188		100.00000	83.40694			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond		100.00000	72.27472		100.00000	72.14137			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	131.31581		3.00000	131.29734			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.43000	102.91391		11.43000	102.88284			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.35162			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.50261			0.00	370,000,000	1,000,000,000.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.15287			0.00	0	3,200,000,000.00
EQS07	On 09/04/2018	Spot Bond		9.92500	99.32505		9.92500	99.29876			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.95902			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.76341			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.02196			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond		100.00000	0.00899		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
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	100.00000	0.00899		100.00000	100.00000			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.49502			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.01958			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.02037			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.01942			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.02008			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	100.00000	0.00899		100.00000	100.00000			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	100.00000	0.00899		100.00000	100.00000			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.87000	100.65072		6.87000	104.49929			824,400,000,000.00	120,000,000	10,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.81500	107.56309		7.81500	107.54056			0.00	0	10,581,375,000.00
ES23	On 25/01/2023	Spot Bond	8.54000	109.34197		8.54000	109.31712			73,385,074,000.00	8,593,100	6,411,346,600.00
ES26	On 02/04/2026	Spot Bond	8.85000	95.81973		8.85000	95.79705			0.00	0	9,831,600,000.00
ES33	On 15/09/2033	Spot Bond	9.59000	85.06771		9.55500	85.30760			0.00	0	27,002,600,000.00
ES42	On 25/04/2042	Spot Bond	9.72500	91.00678		9.72500	90.98317			0.00	0	36,500,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.02433			0.00	0	1,500,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	99.99985			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.88081			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.62961			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.07886			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.83957			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.71743			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.00000		0.00000	102.95975			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.71934		100.00000	10.69337			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.43218		100.00000	10.40691			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.14310			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.19252			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.29106			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.38924			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.67000		104.00584		6.67000	103.98693			0.00	0	880,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.34500		98.41521		9.34500	98.39065			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.23904			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.23897			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.52586			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	105.13377			0.00	120,000,000	800,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.71821			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	101.74803			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.28000		100.23988		10.28000	100.75621			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.14500		104.80960		11.14500	104.77855			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.96843			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.23000		128.90915		2.23000	129.75847			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.19500		128.76825		2.19500	274.15348			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.36000		102.83395		2.36000	109.29828			157,333,176,000.00	66,666,600	33,333,300.00
FRBI28	On 31/03/2028	Spot Bond	2.51000		102.03964		2.51000	158.29613			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.33000		118.02301		2.33000	212.77038			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBN04	On 15/09/2015	Spot Bond	7.68000	111.65506		7.68000	111.63219			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.85600	62.19504		7.85600	61.53541			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46600	39.79075		9.46600	38.88169			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000	38.51202		9.70000	37.57688			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	69.18318		100.00000	69.05192			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	71.56681		100.00000	71.43104			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	102.09784			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.50702			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.29496			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.42875			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.00000		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
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40905			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33949			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.53405			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.38479			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.47694			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	100.00000		0.00000	101.83652			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.78018			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	15.76023		100.09221	15.72202			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.25043			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.87478			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.50023			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.68608			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.45229			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.39603			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.41237			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.28349			0.00	0	0.00

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	100.00000		0.00000	101.31198			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.73991			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.28769			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	58.90277		13.22500	58.88195			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.20992			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.21155			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.81668			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.26988			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.60500	94.13885		3.60500	97.37933			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.32815			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.32815			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	99.95304			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.10078			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.36969			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.24719			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.21641			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.30941			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.43653			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.15562			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.30598			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.51266			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.65933			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.29902			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.65772			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.20182			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.31198			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.31198			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.18566			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.93977			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.99456			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.19125			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.77758			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.38964			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.76090			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.17320			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.73879			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.74096			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.67423			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.60728			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.67423			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.60460			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.27064			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.89265		8.75000	100.30624			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.10742			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	10.49935		100.00000	10.45437			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.57894		100.00000	9.53790			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.21487			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.40088			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.39277			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.55385			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.47240			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.47000	115.97867		3.47000	119.44567			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.41886			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.43353			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.45000	107.08564		3.45000	119.60444			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.79000	99.84820		1.79000	127.37473			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.47000	104.45512		3.47000	119.44567			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.77000	101.44723		2.77000	124.77531			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.84000	104.02208		2.84000	131.84662			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.53285			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.22960			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.40911			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	103.16619			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.65031			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.58841			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.34919			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.34758			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.95446			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.14270			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.52150		100.00000	10.49601			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	25.46241		100.00000	25.40073			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD04U	On 04/07/2015	Spot Bond	100.00000		59.42146	100.00000	61.51094				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.91000		149.54647	4.91000	149.51792				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.15412				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.98216				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	102.16047				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	101.76363				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	101.12138				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	100.43434				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000	0.00000	101.10135				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.18800		81.85159	2.18800	97.85444				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.52000		99.33007	2.52000	130.11346				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.55202				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.78275	10.38000	100.75470				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.78275	10.38000	100.75470				0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000	0.00000	106.74000				0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.33727				0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.45433				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.66000		96.74331	2.66000	105.01875				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.64000		203.05843	2.64000	203.49856				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.63000		105.59690	2.63000	105.58316				0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.75305				0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.67000		202.19033	2.67000	202.62781				0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.51750				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS114	On 31/01/2025	Spot Bond	2.46000	108.29635		2.46000	108.28275			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.72000	103.91457		2.72000	103.90080			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.88562			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000	100.00000		0.00000	56.04400			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.21282			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	8.00000	39.45964		8.00000	8.00000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.70500	123.94900		2.70500	263.88944			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.20500	128.67162		2.20500	273.94765			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.92500	121.93734		2.92500	259.60505			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.60000	101.15805		2.60000	126.57902			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.44340			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.13000	130.64849		2.13000	126.63893			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.62362			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.87092			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	100.30022			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.50000	104.79982		2.50000	104.78657			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	20.17166		104.97509	20.12063			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	24.50225		101.07593	24.44232			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	16.39872		100.44759	16.35883			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	22.80602		100.76967	22.75040			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	114.70140		2.16000	114.68791			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	2.32000	97.15483		2.32000	109.70747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.52903			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.35000		96.88299		2.35000	109.40042			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.91008			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.40500		126.75703		2.40500	341.92524			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.21821			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.74962			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.58075			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.83888			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.90000		104.04818		5.90000	104.03139			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.70000		104.89609		6.70000	104.87731			670,000,000,000.00	100,000,000	150,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.51000		104.34953		7.51000	104.32863			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.88500		105.28812		7.88500	105.26599			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.11500		111.05675		8.11500	111.03261			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.66000		103.75597		8.66000	103.73206			11,950,800,000,000.00	1,380,000,000	2,150,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.84000		102.93590		8.84000	102.91157			0.00	0	266,666,600.00
FRX23	On 28/02/2023	Spot Bond	9.36000		94.32026		9.36000	94.29681			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.49000		110.22657		9.49000	110.19864			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.79000		100.39412		9.79000	101.58149			5,874,000,000,000.00	600,000,000	1,100,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.13000		94.97283		10.13000	94.94691			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.38500		80.84199		10.38500	80.81963			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.04994			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.09083			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.10717			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.14797			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.21328			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.26225			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.47430			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.98379			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.98290			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.98197			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.98181			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.98121			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.98037			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.97966			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.97655			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.00130			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.26708			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.11500	104.22507		9.11500	104.19969			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
GPT30	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.25492			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	98.83057			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.45522			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.46522			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.48455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.50852			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.54176			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.42565			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.92533			0.00	0	500,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.66670			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.48786			0.00	10,000,000	10,000,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.80371			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.37064			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	99.95888			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.09100			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	1,388,700,000.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.89573			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.94003			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.15748			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.60341			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.01266			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.32531			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.28721			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.34734			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.37539			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.20499			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.58987			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.04902		101.19690		8.04902	94.92444			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.61734			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.40176		101.22446		8.40176	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.65264			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.85205		101.26197		8.85205	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.69574			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.65817			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.75678			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.78506			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.24382			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.14500		101.70608		9.14500	101.68137			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.16000		107.89459		8.16000	107.87114			0.00	0	2,330,100,000.00
HWAY23	On 07/12/2023	Spot Bond	1.98500		130.81793		1.98500	278.51890			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.00500		133.48124		2.00500	284.18910			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY34	On 31/07/2034	Spot Bond		9.53500	97.96965		9.53500	97.94486			0.00	0	10,233,600,000.00
HWAY35	On 31/07/2035	Spot Bond		9.51500	98.10472		9.51500	98.07994			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	58.50666		100.00000	58.36492			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	15.18909		100.00000	15.15229			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	89.66452		100.00000	89.44898			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	40.74258		100.00000	40.64388			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	20.79694		100.00000	20.74656			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	13.42177		100.00000	16.73657			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	62.08951		100.00000	61.93909			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.71000	116.17702		1.71000	116.16479			526,680,000,000.00	308,000,000	68,124,924,000.00
I2038	On 31/01/2038	Spot Bond		1.90000	120.52185		1.90000	120.50854			200,672,300,000,000.00	05,617,000,000	97,635,135,500.00
I2046	On 31/03/2046	Spot Bond		1.94000	121.50915		1.94000	121.49557			51,604,000,000,000.00	26,600,000,000	62,805,092,000.00
I2050	On 31/12/2050	Spot Bond		2.00000	127.74666		2.00000	127.73220			24,000,000,000.00	12,000,000	29,644,333,400.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	95.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.57000	106.02081		7.57000	105.99941			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.91183			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.97002			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		8.07000	106.15671		8.07000	106.13388			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.01500	110.30624		8.01500	110.28268			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.76000	117.31858		4.76000	117.31165			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.89000	100.73294		7.89000	100.71175			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.26888			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.28502				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.61000	101.02024	1.61000	128.24104				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.20000	103.90703	2.20000	130.02021				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.20728				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.11446				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.13500	105.27754	8.13500	105.25460				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.63043				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.78574				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.36726				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.77500	98.54670	8.77500	98.52357				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.84000	93.98249	8.84000	93.96040				0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.44809				0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.21500	100.08589	8.21500	100.06388				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.31000	99.51553	9.31000	99.46825				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.33972				0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.35002				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.83000	99.35910	7.83000	99.33837				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.55500	98.96853	8.55500	98.94601				0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.38835				0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.10988				0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.78500	101.78877	7.78500	101.76764				0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.51500	102.62347	8.51500	102.60022				0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.72000	103.34996	9.72000	103.32331				0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.92694				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.47590			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.38429			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.39289			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	100.40135			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00498		100.00000	0.00497			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.61092			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.53365			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.93000	99.96006		8.93000	99.93621			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.67351		5.00000	101.65980			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.67351		5.00000	101.65980			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.26876		5.00000	100.25530			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.67351		5.00000	101.65980			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.72593		4.00000	101.71499			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	32.85595		100.00000	32.70625			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	32.61456		100.00000	32.46597		113,388,000,000,000.00	1,133,880,000	3,300,000,000.00	
IDW03U	On 30/06/2016	Spot Bond		100.00000	32.61456		100.00000	32.46597		113,388,000,000,000.00	1,133,880,000	3,300,000,000.00	
IFM01	On 31/03/2016	Spot Bond		9.20000	109.66666		9.20000	109.63972			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.07734			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.07734			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.02201			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.58012		100.00000	8.55933			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.10909			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		8.82000	103.85307		8.82000	103.82872			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.54711				0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.18218				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.77457				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	8.67368	100.00000	8.65267				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	59.42146	100.00000	61.51094				0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000	94.31525	100.00000	94.07216				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	71.15010	100.00000	71.01167				0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000	81.20000	100.00000	81.20000				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000	99.85849	100.00000	99.59005				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000	98.00926	100.00000	97.75066				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000	96.22727	100.00000	95.97798				0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000	88.63926	100.00000	88.01940				0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000	84.47500	100.00000	83.91183				0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000	99.17355	100.00000	98.36066				0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000	92.18789	100.00000	91.62576				0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000	88.39191	100.00000	87.87500				0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000	85.48009	100.00000	85.28037				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000	84.10138	100.00000	83.90805				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000	82.76644	100.00000	82.57919				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.20000	99.89819	6.20000	99.79658				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.20000	99.66142	6.20000	99.56030				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.30000	99.17831	6.30000	99.07655				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.30000	99.05961	6.30000	98.95809				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.30000	98.94119	6.30000	98.83992				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA445	On 04/11/2014	Spot Bond	6.40000	98.68492	6.40000	98.58257				0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.40000	98.56553	6.40000	98.46343				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.21876				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.03739	103.16808	11.03739	102.49917				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.03739	101.46867	11.03739	101.47110				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.29319				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.96421				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.26723				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.45906	6.50000	102.44115				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.36861				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	95.50968				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.20714				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.62842				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.24716				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	102.54792				0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.00386				0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.99573				0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.24396				0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.13077				0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.01665				0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.01645				0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.40651				0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.51610				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.58247			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.50082			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.97448			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.56143			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.28863			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.41540			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.98945			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.61698			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.18561			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000	87.95181		100.00000	87.74038			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.93532			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.69810			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.70785			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.58000	103.59370		8.58000	103.56993			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.94716			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.97116			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.98719			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.58522			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.48000	101.77600		9.48000	101.75039			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.31065			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.61500	106.95289		8.61500	106.92838			0.00	0	600,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.83696			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.80043			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	100.28322			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV012		On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.83048			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.31687			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.75000	103.09723		8.75000	103.07311			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	103.11464			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.72610			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.29000	96.60793		3.29000	123.73792			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.69000	138.74445		3.69000	138.72240			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.06981			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.85863			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.75788			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.53473			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.17875			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.71000	95.62324		3.71000	96.44290			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.71000	95.54352		3.71000	102.61347			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.64335			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.04006			0.00	0	0.00
IV04Q		On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.18218			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	10.39500	114.17560		10.39500	114.14416			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.66525			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.79000	137.22035		3.79000	137.19817			0.00	0	0.00
IV436U		On 04/09/2014	Spot Bond	100.00000	97.49342		100.00000	97.23754			0.00	0	0.00
IV440U		On 02/10/2014	Spot Bond	100.00000	90.51095		100.00000	89.85507			0.00	0	0.00
IV442U		On 16/10/2014	Spot Bond	100.00000	83.35613		100.00000	82.80773			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV443U	On 23/10/2014	Spot Bond	100.00000		98.01325		100.00000	97.36842			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000		95.10522		100.00000	94.50707			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000		85.71889		100.00000	84.93962			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000		87.36410		100.00000	86.85910			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.51872			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.55818			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.01770			0.00	0	0.00
IVA435	On 28/08/2014	Spot Bond	6.20000		99.86429		6.20000	99.76276			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.20000		99.74585		6.20000	99.64456			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.20000		99.62769		6.20000	99.52663			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.30000		99.14437		6.30000	99.04268			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.30000		99.02575		6.30000	98.92430			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.14385			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.06709			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.81819			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.85294			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.98215			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.93770			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.54855			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.69819			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.70307			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.71283			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.66890			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.58595			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC022		On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.41275			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.21940			0.00	0	0.00
IVC024		On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.07429			0.00	0	0.00
IVC025		On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.87563			0.00	0	0.00
IVC026		On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.87695			0.00	0	0.00
IVC027		On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.95223			0.00	0	0.00
IVC028		On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.70541			0.00	0	0.00
IVC029		On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.50050			0.00	0	0.00
IVC030		On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.36738			0.00	0	0.00
IVC031		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC032		On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.12805			0.00	0	0.00
IVC033		On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.99487			0.00	0	0.00
IVC034		On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.02203			0.00	0	0.00
IVC035		On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.02202			0.00	0	0.00
IVC036		On 16/07/2019	Spot Bond	9.11500	107.03677		9.11500	101.52304			0.00	0	0.00
IVC037		On 16/07/2019	Spot Bond	100.00000	17.27658		100.00000	17.21162			0.00	0	0.00
IVC038		On 16/07/2019	Spot Bond	100.00000	10.60304		100.00000	10.55641			0.00	0	0.00
IVC039		On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.58505			0.00	0	0.00
IVC040		On 24/07/2021	Spot Bond	9.35000	105.95113		9.35000	100.64771			0.00	0	0.00
IVC041		On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.42109			0.00	0	0.00
IVC042		On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.10014			0.00	0	0.00
IVF57U		On 12/02/2015	Spot Bond	100.00000	82.65752		100.00000	82.47506			0.00	0	0.00
JDG01		On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.12225			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG02U	On 22/01/2015	Spot Bond	100.00000		86.73423	100.00000	86.53346				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.14839				0.00	0	200,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		26.15089	100.00000	26.08754				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.35963				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		80.93126	100.00000	80.75221				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		97.87234	100.00000	97.61273				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		85.32580	100.00000	85.13143				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		74.09430	100.00000	73.95398				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		84.26599	100.00000	84.07663				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		63.70403	100.00000	63.54971				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.37101				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.42396				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.16285				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		75.00013	100.00000	75.00012				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	103.94350				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.43258				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.62000		142.09779	8.62000	142.06520				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.39238				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.16078				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	99.82292				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.59689				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.37202				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.71500		97.45058	8.71500	97.42799				0.00	0	1,340,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.86500		73.05021	8.86500	99.13882				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL04	On 14/08/2020	Spot Bond	9.41000	99.04434		9.41000	99.01960			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.96363			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.57000	102.11159		10.57000	102.08286			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.14572			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.97884			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.97747			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.97583			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.66056			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.11444			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.95139			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.67510			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.90443			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	76.35983		100.00000	76.20042			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	80.93126		100.00000	80.75221			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.01731			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.99278			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	94.11765		100.00000	93.87755			0.00	0	0.00
MAQ27U	On 25/08/2014	Spot Bond	100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond	100.00000	87.11217		100.00000	86.90476			0.00	0	0.00
MAQ30U	On 17/09/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.85317			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.83589			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.80510			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.41178			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.90464			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.18324			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.18938			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.55150			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.12986			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.13018			0.00	0	3,040,000,000.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.57655			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.57123			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.19507			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.20549			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.21071			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	82.65297		100.00000	82.47090			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	24.19796		100.00000	24.13934			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	59.07705		100.00000	58.93393			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.69500	104.36907		8.69500	104.34481			0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond		8.58500	104.27665		8.58500	104.25270			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.42566			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.32527			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.64929			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.49478			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.51280			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.60285			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.76855			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.80755			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.95000	104.42899		7.95000	104.40675			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.76500	103.20160		8.76500	103.17755			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.60500	103.33494		9.60500	103.30860			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.37500	102.52981		6.37500	102.51226			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.09898			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.13982			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.61000	104.24264		9.61000	104.21574			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.57000	104.57929		7.57000	104.55818			0.00	0	4,990,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.65364			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.87500	101.70331		8.87500	101.67918			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.23726			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.48000	108.31043		9.48000	107.03950			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	15.94407		100.00000	15.90544			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.99894			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.57500	101.63747		8.57500	101.61416			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.67000	102.39022		7.67000	102.36928			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.51500	105.09885		8.51500	105.07504			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.17010		100.89771	6.15503			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.25255		100.61875	6.23732			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A308		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.01706			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.01757			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.02594			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.03547			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.59895		100.00000	0.59750			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.59895		100.00000	0.59750			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.08500	97.34778		9.08500	97.32428			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.52000	99.40369		7.52000	99.38375			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.13000	101.02524		9.13000	101.00073			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.52258			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	8.93000	106.11486		8.93000	106.08967			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.03134			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.42000	105.98500		9.42000	105.95849			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.21436			0.00	0	0.00
NBK14A		On 26/06/2021	Spot Bond	9.13000	102.18355		9.13000	102.05832			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.81049			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	103.06218			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.71392			0.00	0	40,000,000.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.64672			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.06069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.97190			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.02113			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.27000		107.83900		7.27000	107.81808			0.00	0	670,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.75083			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.59500		116.33068		8.59500	116.30408			0.00	0	430,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.79500		35.18700		10.79500	35.17712			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.47000		104.63957		7.47000	104.61860			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.92115			0.00	1,600,000,000	800,000,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.62890			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.77000		106.14085		7.77000	106.11886			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.08341			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.48320			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.07473			0.00	0	5,300,000,000.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.89787			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.72172			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.63382			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	91.35188			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.54793			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.50233			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.42121			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	87.63715			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.12083			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.08055			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.19287			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.12755			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.65189			0.00	0	550,000,000.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.08751			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.07368			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.07287			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.35047			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.24719			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.96500	105.40644		9.96500	108.49854			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.23909			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.00000	104.13253		10.00000	107.26936			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.24719			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.11425			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.11769			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.96563			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	100.00000	8.60430		100.00000	0.01383		2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
NED11	On 17/09/2015	Spot Bond	8.52000	106.48970		8.52000	106.46556			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	100.57657			0.00	2,007,600,000	1,003,800,000.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	103.67716			0.00	1,258,200,000	629,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED15	On 08/04/2024	Spot Bond		9.97500	103.94998		9.97500	106.81500			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	104.34948			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.71662			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.96500	113.75691		11.96500	113.72100			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	109.72696			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.42462			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.21500	167.09323		2.21500	167.07332			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.66000	103.82049		8.66000	103.79658			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.22954			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.18694			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.29000	104.83528		9.29000	104.97781			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.94381			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.13669			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	99.94707			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	99.94508			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	99.94630			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.49000	104.80901		9.49000	106.15161			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.94513			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	99.94386			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	99.94467			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.69000	104.78292		9.69000	104.92060			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.94232			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	99.94305			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	99.94265		0.00		0	0.00	
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	99.92751		0.00		0	0.00	
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.93249		0.00		0	0.00	
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	99.94143		0.00		0	0.00	
NRA018	On 30/11/2018	Spot Bond	8.45500	116.07130	8.45500	116.04504		0.00		0	500,000,000.00	
NRA022	On 31/10/2022	Spot Bond	8.88000	123.02762	8.88000	122.99858		0.00		0	200,000,000.00	
NRA023	On 31/05/2023	Spot Bond	2.11000	172.18052	2.11000	172.16048		0.00		0	8,400,000,000.00	
NRA028	On 30/11/2028	Spot Bond	9.34000	125.37088	9.34000	125.33962		0.00		0	0.00	
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.41336		0.00		0	0.00	
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.36033		0.00		0	0.00	
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.02992		0.00		0	0.00	
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.14006		0.00		0	0.00	
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.84889		0.00		0	0.00	
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000	0.00000	99.84349		0.00		0	0.00	
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.93276		0.00		0	0.00	
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	102.44244		0.00		0	0.00	
NYT13U	On 28/05/2020	Spot Bond	100.00000	19.15716	100.00000	19.11075		0.00		0	0.00	
OCT1A1	On 18/10/2015	Spot Bond	100.00000	39.85410	100.00000	39.75754		0.00		0	0.00	
OML01	On 27/10/2015	Spot Bond	6.80000	105.16191	6.80000	105.14270		0.00		0	0.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	22.01392	100.00000	21.96059		0.00		0	0.00	
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	96.70000		0.00		0	0.00	
PCF03	On 06/04/2015	Spot Bond	100.00000	61.77458	100.00000	61.62493		0.00		0	0.00	
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.08531		0.00		0	0.00	
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.48058		0.00		0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM12	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.42132			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.35273			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.24387			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.41691			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.34477			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.95670			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond		9.58000	102.52875		9.58000	102.39100			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.40473			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.41659			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.42193			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.43379			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.48474			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.49657			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.39892			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.57000	106.25274		6.57000	106.23370			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		6.23000	99.55818		6.23000	99.54126			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		8.04000	40.91896		8.04000	40.91014			0.00	0	0.00
R157	On 15/09/2015	Spot Bond		6.61000	112.79345		6.57000	112.81654		1,746,176,920,000,000.00	64,172,000,000	62,699,289,900.00	
R158	On 15/09/2015	Spot Bond		6.57000	112.83637		6.57000	112.81654			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond		6.47000	93.40976		6.47000	93.39360			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.57000	118.99772		6.57000	118.97681			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond		6.40000	87.77043		6.40000	87.75540			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		8.25500	118.86773		8.22000	119.14104		5,124,997,129,271,500.00	20,835,509,300	75,669,609,300.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R187P	On 21/12/2026	Spot Bond	7.96000	38.17790		7.96000	38.16975			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.88000	35.67544		7.88000	35.66790			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.70500	284.49984		1.70500	284.46985		22,857,230,000,000.00	13,406,000,000	29,994,623,700.00	
R201	On 21/12/2014	Spot Bond	5.90000	102.34026		5.86000	102.33766		5,900,000,000,000.00	1,000,000,000	71,110,881,800.00	
R202	On 07/12/2033	Spot Bond	1.84000	228.52795		1.84000	228.50304		31,770,399,192,000.00	17,266,521,300	54,228,750,000.00	
R2023	On 28/02/2023	Spot Bond	8.05500	101.78314		8.02000	101.97210		1,935,814,653,000,000.00	40,324,600,000	82,825,986,700.00	
R203	On 15/09/2017	Spot Bond	7.05500	106.78157		7.01500	106.87257		2,287,847,607,000,000.00	24,287,400,000	63,313,200,000.00	
R2030	On 31/01/2030	Spot Bond	8.66500	94.82243		8.66500	94.80057		1,409,244,406,000,000.00	62,636,400,000	93,151,000,000.00	
R2032	On 31/03/2032	Spot Bond	8.81500	97.53666		8.81500	98.15551		857,875,800,000,000.00	97,320,000,000	45,686,700,000.00	
R2037	On 31/01/2037	Spot Bond	8.91000	96.50181		8.91000	96.47896		706,554,090,000,000.00	79,299,000,000	70,425,000,000.00	
R204	On 21/12/2018	Spot Bond	7.38500	103.54241		7.34500	103.67033		1,983,589,146,308,000.00	68,597,040,800	80,994,183,000.00	
R2044	On 31/01/2044	Spot Bond	9.00500	97.84617		9.00500	97.82276		357,048,250,000,000.00	39,650,000,000	29,000,000,000.00	
R2048	On 28/02/2048	Spot Bond	9.00500	101.42396		9.00500	101.39969		4,290,468,270,000,000.00	76,454,000,000	38,797,200,000.00	
R207	On 15/01/2020	Spot Bond	7.64000	98.99847		7.61000	99.10792		484,788,560,000,000.00	63,454,000,000	19,889,700,000.00	
R208	On 31/03/2021	Spot Bond	7.81500	97.18876		7.78000	97.34079		1,407,144,839,178,000.00	80,056,921,200	89,991,379,100.00	
R209	On 31/03/2036	Spot Bond	8.87000	77.40189		8.83500	77.65254		4,955,037,456,000,000.00	58,628,800,000	62,036,000,000.00	
R210	On 31/03/2028	Spot Bond	1.79000	171.83759		1.79000	171.81907		186,160,000,000.00	104,000,000	23,779,728,900.00	
R211	On 31/01/2017	Spot Bond	0.91000	130.40043		0.91000	130.38952		4,550,000,000.00	5,000,000	77,505,689,900.00	
R212	On 31/01/2022	Spot Bond	1.63000	135.12267		1.63000	135.10873		121,478,195,000,000.00	74,526,500,000	51,404,110,400.00	
R213	On 28/02/2031	Spot Bond	8.72000	88.37326		8.68000	88.66251		3,111,643,762,320,000.00	56,839,881,000	51,207,206,100.00	
R214	On 28/02/2041	Spot Bond	8.92500	78.56041		8.92500	78.54177		2,334,771,075,000,000.00	61,599,000,000	03,597,700,000.00	
R226C	On 15/09/2014	Spot Bond	5.83000	99.58643		5.83000	99.57059			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.63000	96.34635		6.63000	96.32928			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.47000	93.40976		6.47000	93.39360			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R229C	On 15/03/2016	Spot Bond	6.39000		90.59287		6.39000	90.57738			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.40000		87.77043		6.40000	87.75540			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.86500		98.06188		5.86500	98.04643			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.54000		94.76181		6.54000	94.74515			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.41000		91.91573		6.41000	91.89988			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.39000		89.09301		6.39000	89.07770			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.45000		86.21745		6.45000	86.20250			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.99000		82.29537		6.99000	82.27992			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.04000		79.38823		7.04000	79.37323			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.35000		75.81352		7.35000	75.79857			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.33000		73.18733		7.33000	73.17294			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.31000		70.66575		7.31000	70.65189			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.30000		68.20910		7.30000	68.19574			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.57000		64.81491		7.57000	64.80176			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.55000		62.52744		7.55000	62.51478			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.70000		59.66068		7.70000	59.64836			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.67000		57.57078		7.67000	57.55894			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.64000		55.57016		7.64000	55.55878			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.61000		53.65458		7.61000	53.64364			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.57000		51.86417		7.57000	51.85364			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.53000		50.15286		7.53000	50.14273			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.16000		45.53533		8.16000	45.52538			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.12000		43.92447		8.12000	43.91492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R347C	On 21/06/2025	Spot Bond	8.08000	42.38692		8.08000	42.37775			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.04000	40.91896		8.04000	40.91014			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.00000	39.51705		8.00000	39.50859			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.96000	38.17790		7.96000	38.16975			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.92000	36.89834		7.92000	36.89051			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.88000	35.67544		7.88000	35.66790			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.87965			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.98021			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.89800			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.77223			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	15.82961		100.00000	15.79126			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	9.17130		100.00000	9.14908			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	19.88105		100.00000	19.83289			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.38365			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.38947			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.84562			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.97120			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	100.00000	81.51074		100.00000	78.83369		5,790,000,000,000,000.00	57,900,000,000	57,900,000,000.00	
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.64290			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.41236			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.64544			0.00	10,000,000	10,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.27471			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.41285			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.80141			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.57726			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.64911			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	101.46241			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.01858			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.50259			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.59744			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.53524			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.53524			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.54508			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.72434			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.96421			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.61200		12.35000	102.57859			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.66580			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.34857		100.00000	13.31622			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.75142			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.63604			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.50776			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.12172			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.16341			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	2.74143		100.00000	2.73486			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP04U	On 07/10/2016	Spot Bond	100.00000		14.93338	100.00000	14.89720				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		34.39674	100.00000	34.31342				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.51988	100.00000	12.48955				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		24.99054	100.00000	24.92999				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	104.07557				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	100.84305				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.08000		107.65176	9.08000	107.62565				0.00	0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.27000		93.72548	9.27000	103.26869				0.00	0	500,000.00
RW28	On 10/12/2028	Spot Bond	9.83000		87.62997	9.83000	105.08274				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	98.21374				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.77000		108.77589	7.77000	108.75335				0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	99.87179				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.06500		103.74198	9.06500	103.71685				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	101.66716				0.00	0	550,000,000.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	102.72538				0.00	0	550,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	100.42670				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.57391				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.56365				0.00	1,351,400,000	675,700,000.00
SBK7	On 24/05/2015	Spot Bond	7.22000		104.03515	7.22000	104.01511				0.00	0	1,010,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.84500		101.65178	8.84500	101.62774				0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.03000		111.28662	8.03000	111.26281				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.89000		111.43376	7.89000	111.41033				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.82000		111.50745	7.82000	111.48420				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.41500		103.09329	8.41500	103.07020				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN34	On 15/09/2015	Spot Bond		7.96500	111.35489		7.96500	111.33126			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.93000	111.39169		7.93000	111.36815			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.21987			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.38559			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.95729			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.06500	105.88288		8.06500	105.86013			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.12631			0.00	0	2,100,000,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.12270			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	105.16077			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		8.93000	107.88717		8.93000	107.86142			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.87000	103.85387		9.87000	103.82669			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.08381			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.33401			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.13097			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	102.34095			0.00	866,400,000	433,200,000.00
SBS25	On 24/05/2019	Spot Bond		8.43500	103.77533		8.43500	103.75204		7,292,901,000,000.00	864,600,000	1,592,300,000.00	
SBS26U	On 28/02/2017	Spot Bond		100.00000	12.93483		100.00000	12.90588			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.56000	103.50691		9.56000	103.48022			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.67084			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		9.07000	100.16020		9.07000	100.13593			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		8.92000	96.73608		8.92000	96.71314			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.26603			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.87000	128.58104		9.87000	101.17991		4,276,998,684,000.00	433,333,200	216,666,600.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS4	On 16/11/2021	Spot Bond	9.48000	97.68358		9.48000	97.65900			0.00	0	88,700,000.00
SBS9	On 07/07/2016	Spot Bond	7.62000	107.88819		7.62000	107.86627			0.00	0	320,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.23500	128.38222		2.23500	273.33132			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.55500	102.39455		1.55500	128.40828			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	105.98000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.71596			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	15.75188		100.00000	15.71372			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	162.57320		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.18000	112.80355		2.18000	126.52352			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.45906		6.50000	102.44115			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.36210			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.00946			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.06562			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.04500	100.49496		9.04500	100.47066			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.33723			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.09079			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.12404			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.02211			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	13.45437		100.00000	13.42177			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.36797			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	66.21677		100.00000	66.01003			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.26116			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond		100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	23.79059		100.00000	23.73295			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	26.40399		100.00000	26.32156			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	23.42764		100.00000	25.92047			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.13188			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.14498			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.82000	103.41795		7.82000	103.39640			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.94500	98.62432		8.94500	99.28549			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.36500	103.22597		8.36500	103.20298			0.00	0	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.96374			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	99.96170			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.25118			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.96150			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond		100.00000	0.03003		100.00000	0.02998			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond		100.00000	0.03003		100.00000	0.02998			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.38331			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.11500	103.93631		8.11500	103.91372			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.72865			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.98315			0.00	300,000,000	300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.65054			0.00	462,800,000	231,400,000.00
SSA06	On 16/04/2020	Spot Bond	9.33000		97.27014		9.33000	97.24590			0.00	0	1,420,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.66577			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.15961			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.51922			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.38800		89.82551		9.38800	89.80299			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.45000		89.55001		9.45000	89.52742			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.10500		101.93440		7.10500	101.91502			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.87000		93.86115		8.87000	93.83902			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.29094			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.19500		103.67871		8.19500	103.65608			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.46000		107.88491		2.46000	108.28275			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.29500		100.23732		8.29500	100.21506			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.80856			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.64000		107.82264		9.64000	107.79491			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.47540			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.14807			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.22353			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.91000		79.85723		9.91000	79.83625			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.59599			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.69538			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.62337			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1098	On 22/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.95086			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.88509			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.83583			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.65519			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.63935			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.54048			0.00	0	0.00
SY1125	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1126	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond		0.00000	100.00000		0.00000	98.93663			0.00	0	0.00
SY1128	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1129	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.96669			0.00	0	0.00
SY1130	On 22/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.95001			0.00	0	0.00
SY1131	On 20/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.98332			0.00	0	0.00
SY1132	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.88316			0.00	0	0.00
SY1133	On 29/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.83306			0.00	0	0.00
SY1134	On 29/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.60717			0.00	0	0.00
SY1136	On 05/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.71634			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	100.08860		0.00000	98.19714			0.00	0	0.00
SY1139	On 11/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.61371			0.00	0	0.00
SY1140	On 09/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.64543			0.00	0	0.00
SY1141	On 15/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.55462			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond		100.00000	80.93126		100.00000	80.75221			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond		100.00000	80.21978		100.00000	80.04386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1144	On 22/09/2014	Spot Bond	100.00000	91.70854	100.00000	91.47870				0.00	0	0.00
SY1146	On 16/09/2014	Spot Bond	100.00000	93.11224	100.00000	92.87532				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.03000	110.58530	7.03000	110.56443				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.83000	104.66304	8.83000	104.63833				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	85.90944	100.00000	85.71058				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	30.44406	100.00000	30.37031				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.58237				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.26281				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.48386				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.98226				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.05817				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.11537				0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	100.00000	0.00000	98.86024				0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	98.35262				0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000	100.00000	0.00000	98.17088				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.39226				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.82000	102.08883	7.82000	102.06755				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.61318				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.63028				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.69113	7.83000	100.67012				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.60377				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.62515				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.62921				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.60377			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.62515			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	81.48624		7.16000	100.61360			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.66702			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.66361			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.74544			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.73437			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.06680			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.02896			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.60291			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.63028			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.76919		8.73000	100.65227			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.60034			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.62515			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.81500	94.43594		8.81500	98.60918			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.59521			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.62515			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.66873			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.65933			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.65592			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.74374			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.74033			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.71052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.00791			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.01128			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.99443			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.63869			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.25531		101.06155	6.24001			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.60034			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.75273			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.67726			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.71137			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.07017			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.98537			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.62570			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.63436			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.62570			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.63436			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.63869			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.62051			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.63436			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.68197			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.68197			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.68197			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.75114			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.76841			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.74682			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.09126			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.11271			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.10413			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.47000		106.57977		7.47000	106.55842			0.00	0	1,260,000,000.00
TL20	On 22/02/2020	Spot Bond	9.61000		87.96689		9.61000	87.91446			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.85500		106.35767		7.85500	106.33541			0.00	0	76,591,733,400.00
TN20	On 17/09/2020	Spot Bond	9.13000		110.71841		9.13000	110.69155		2,399,364,000,000.00	262,800,000	14,388,400,000.00	
TN20U	On 14/04/2020	Spot Bond	100.00000		0.73083		100.00000	0.72855			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.34000		111.97021		9.34000	111.94244			0.00	0	4,880,000,000.00
TN25	On 19/08/2025	Spot Bond	9.56000		99.62235		9.56000	99.59707			0.00	0	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond	9.58500		97.26778		9.58500	97.24304			0.00	0	12,041,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.82068			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.03615			0.00	0	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.07535			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.07744			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.07758			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.08759			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.10845			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	100.00000		0.01366		100.00000	0.01360			0.00	0	25,000,000,000.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.98794			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.80193			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.81945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.68318			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.73208			0.00	0	2,000,000,000.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.70596		10.00000	99.67927			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.71327		9.75000	99.68724			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.71997		100.00000	9.69491			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.42059			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.51206			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.56285			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.57300			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.85705			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	102.48395			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.93702		100.00000	11.88452			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.30340			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.62424			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.41974			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	97.42310			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.74167			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	104.04950		0.00000	99.96614			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	95.96375			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.30873			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.48700			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.11493			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.88103			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.01327			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP166	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	95.64995			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	94.94469			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	94.66751			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000		100.00000		0.00000	97.54770			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	93.96745			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000		0.00000	93.81960			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	93.50314			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		11.96466		100.00000	11.93567			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		75.00232		100.00000	74.71048			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.59649			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.41356			0.00	1,400,000,000	1,400,000,000.00
TWC058	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.49483			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.47776			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.44506			0.00	0	0.00
TWC061	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.43416			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.42863			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.37659			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	100.00000		81.54788		100.00000	81.37174			4,400,000,000,000,000.00	44,000,000,000	27,600,000,000.00
TWC065	On 26/11/2014	Spot Bond	100.00000		78.83369		100.00000	78.66379			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.59055			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.49564			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.42055			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCM12	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.45147			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.18000	112.31198		9.18000	112.28459			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.90066			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.86675			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.20945			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.21642			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.21679			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.95507			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.98232			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.96000	111.87181		6.96000	111.85101			0.00	0	11,570,000,000.00
WS05	On 01/08/2018	Spot Bond	1.40000	238.48598		1.40000	238.46290			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.89000	103.59527		6.89000	103.57621			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.51500	105.68802		7.51500	105.66684			0.00	0	4,220,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.90000	106.33620		7.90000	106.31382			0.00	0	50,000,000.00
WSP4	On 28/05/2020	Spot Bond	8.23500	105.49085		8.23500	105.46773			0.00	0	10,000,000.00
WSP5	On 28/05/2021	Spot Bond	8.32000	105.49867		8.32000	105.47531			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.52000	94.62315		6.52000	94.60665			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.45000	92.87751		6.45000	92.86141			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.87500	98.38474		5.87500	98.36916			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.52000	94.60665		6.52000	94.59016			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.29000	69.35086		7.29000	69.33737			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	44.53084		100.00000	44.44635			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond									
			100.00000	23.57073	100.00000	23.52601				0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>46,055,534,359,557,500.00</b>	<b>17,247,859,700</b>	<b>85 905 001 300.00</b>
<b>Grand Total:</b>										<b>46,055,535,725,603,200.00</b>	<b>17,247,969,214</b>	<b>85 908 718 721.00</b>