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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 08/08/2014

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 08/08/2014	Any day expiry		10.71890	10.71890		10.73390	10.73390		8.76	0.00	0	0.00
\$ / R	On 13/08/2014	Any day expiry		10.69180	10.69180		10.73230	10.73230		9.77	0.00	0	0.00
\$ / R	On 13/08/2014	Any day expiry	10.60	Call	111.07360	0.11107	145.56270	0.14556	111.074	10.66	0.00	0	7,000.00
\$ / R	On 14/08/2014	Any day expiry		10.69330	10.69330		10.73400	10.73400		9.84	0.00	0	0.00
\$ / R	On 14/08/2014	Any day expiry	10.73	Put	76.28980	0.07629	56.10730	0.05611	76.290	10.23	0.00	0	4,000.00
\$ / R	On 22/08/2014	Any day expiry		10.70630	10.70630		10.74820	10.74820		9.77	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	7.68380	0.00768	6.40000	0.00640	7.684	12.30	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	0.14070	0.00014	0.18560	0.00019	0.141	20.05	0.00	0	19,547.00
\$ / R	On 26/08/2014	Any day expiry		10.71350	10.71350		10.71100	10.71100		9.52	0.00	0	0.00
\$ / R	On 26/08/2014	Any day expiry	10.71	Call	92.68660	0.09269	0.00000	0.00000	92.687	9.58	652,000.00	5,000	5,000.00
\$ / R	On 27/08/2014	Any day expiry		10.71530	10.71530		10.75720	10.75720		9.56	0.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	147.43100	0.14743	120.78910	0.12079	147.431	10.15	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	0.06860	0.00007	0.07600	0.00008	0.069	23.63	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry		10.71710	10.71710		10.75910	10.75910		9.58	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.00010	0.00000	0.00000	0.00000	0.000	22.92	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.71	Call	99.96690	0.09997	0.00000	0.00000	99.967	9.63	435,015.00	3,500	3,500.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	29.01940	0.02902	36.54260	0.03654	29.019	10.92	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry		10.72620	10.72620		10.76810	10.76810		9.47	0.00	0	0.00

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 02/09/2014	Any day expiry	10.80	Put	152.81890	0.15282	126.63890	0.12664	152.819	9.97	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry	10.90	Call	51.17890	0.05118	62.05180	0.06205	51.179	10.48	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry	10.90	Put	224.97890	0.22498	193.95180	0.19395	224.979	10.48	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry			10.73700	10.73700	10.77890	10.77890		9.65	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	119.09260	0.11909	141.93950	0.14194	119.093	9.66	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.74970	10.74970	10.79160	10.79160		9.74	376,411,495.20	35,016	662,367.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.02280	0.00002	0.02020	0.00002	0.023	17.31	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.03220	0.00003	0.02880	0.00003	0.032	16.96	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.03510	0.00004	0.03150	0.00003	0.035	16.87	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.05410	0.00005	0.04900	0.00005	0.054	16.42	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	1.48610	0.00149	1.39030	0.00139	1.486	12.68	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	2.80080	0.00280	2.59370	0.00259	2.801	10.98	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	3.87650	0.00388	3.56270	0.00356	3.876	10.21	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	5.31910	0.00532	4.84500	0.00485	5.319	9.52	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	5.52790	0.00553	5.02020	0.00502	5.528	9.45	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	5.99980	0.00600	5.20360	0.00520	6.000	9.45	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	7.04580	0.00705	5.59500	0.00560	7.046	9.46	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	8.24060	0.00824	6.02340	0.00602	8.241	9.47	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	11.98070	0.01198	8.93110	0.00893	11.981	9.50	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	20.75270	0.02075	15.95540	0.01596	20.753	9.54	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	373.29380	0.37329	409.87160	0.40987	373.294	9.55	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	23.59380	0.02359	18.27160	0.01827	23.594	9.55	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	38.09910	0.03810	30.31650	0.03032	38.099	9.60	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	292.29850	0.29230	325.71350	0.32571	292.298	9.61	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	42.59850	0.04260	34.11350	0.03411	42.599	9.61	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	284.69070	0.28469	317.74250	0.31774	284.691	9.61	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	47.48060	0.04748	38.26000	0.03826	47.481	9.62	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	55.55400	0.05555	45.17050	0.04517	55.554	9.64	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	241.15680	0.24116	271.86150	0.27186	241.157	9.65	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	61.45680	0.06146	50.26150	0.05026	61.457	9.65	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	67.79060	0.06779	55.75640	0.05576	67.791	9.66	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	220.82250	0.22082	250.25890	0.25026	220.823	9.66	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	71.12250	0.07112	58.65890	0.05866	71.123	9.66	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	89.47980	0.08948	74.78960	0.07479	89.480	9.69	0.00	0	52,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	177.33330	0.17733	203.61990	0.20362	177.333	9.70	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	115.35230	0.11535	97.85540	0.09786	115.352	9.72	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.73	Call	144.62360	0.14462	168.07270	0.16807	144.624	9.73	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	134.66960	0.13467	157.16030	0.15716	134.670	9.74	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.80	Call	115.14730	0.11515	131.93960	0.13194	115.147	10.01	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Call	108.10700	0.10811	123.93810	0.12394	108.107	10.12	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	178.40700	0.17841	152.33810	0.15234	178.407	10.12	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	185.04380	0.18504	158.50680	0.15851	185.044	10.17	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	101.47970	0.10148	116.38560	0.11639	101.480	10.23	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.87	Call	92.26770	0.09227	105.85930	0.10586	92.268	10.39	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.89	Call	86.58770	0.08659	0.00000	0.00000	86.588	10.49	259,763.10	3,000	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	83.87810	0.08388	96.24120	0.09624	83.878	10.55	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	76.24640	0.07625	87.46820	0.08747	76.246	10.71	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	61.06220	0.06106	69.95030	0.06995	61.062	11.08	0.00	0	20,000.00

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\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	311.36220		0.31136		278.35030	0.27835	311.362	11.08	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	44.60930		0.04461		50.89220	0.05089	44.609	11.62	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	43.24430		0.04324		49.30870	0.04931	43.244	11.67	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	28.22660		0.02823		31.88110	0.03188	28.227	12.42	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	20.47440		0.02047		23.57110	0.02357	20.474	12.87	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	17.21430		0.01721		19.75190	0.01975	17.214	13.04	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	13.50690		0.01351		15.41110	0.01541	13.507	13.28	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	12.60480		0.01260		14.35590	0.01436	12.605	13.35	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	12.17680		0.01218		13.85550	0.01386	12.177	13.38	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	762.47680		0.76248		722.25550	0.72226	762.477	13.38	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	11.76350		0.01176		13.37250	0.01337	11.763	13.42	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	3.72410		0.00372		4.05260	0.00405	3.724	14.59	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	2.32330		0.00232		2.49690	0.00250	2.323	15.13	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,252.62330		1.25262		1,210.89690	1.21090	1,252.623	15.13	0.00	0	598.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	1.04220		0.00104		1.12490	0.00112	1.042	16.11	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	0.83220		0.00083		0.90020	0.00090	0.832	16.40	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	0.74520		0.00075		0.80730	0.00081	0.745	16.55	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	0.65060		0.00065		0.70590	0.00071	0.651	16.73	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.29500		0.00030		0.32450	0.00032	0.295	17.86	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.76250		10.76250		10.80440	10.80440		9.83	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	47.30790		0.04731		38.10260	0.03810	47.308	9.50	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	58.06670		0.05807		47.37510	0.04738	58.067	9.55	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.76980		10.76980		10.81170	10.81170		10.12	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	175.15040		0.17515		151.51520	0.15152	175.150	10.12	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	0.50670		0.00051		0.53930	0.00054	0.507	18.70	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.77520		10.77520		10.81720	10.81720		10.08	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.01550		0.00002		0.00040	0.00000	0.016	18.57	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	100.54940		0.10055		112.65290	0.11265	100.549	10.87	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.79160		10.79160		10.83360	10.83360		10.15	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	203.37450		0.20337		226.63590	0.22664	203.375	10.05	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.83040		10.83040		10.87240	10.87240		10.31	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.16450		0.00016		0.13900	0.00014	0.164	17.71	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	195.93010		0.19593		177.51640	0.17752	195.930	10.31	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	98.19490		0.09819		105.46660	0.10547	98.195	12.21	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	3.32510		0.00333		3.23330	0.00323	3.325	18.62	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.84160		10.84160		10.88350	10.88350		10.33	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	22.19050		0.02219		20.10960	0.02011	22.191	9.98	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	40.56140		0.04056		41.91730	0.04192	40.561	15.05	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			10.84350		10.84350		10.88540	10.88540		10.53	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	270.46230		0.27046		293.53560	0.29354	270.462	10.37	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	120.04240		0.12004		128.62840	0.12863	120.042	12.00	0.00	0	10,000.00
\$ / R	On 25/11/2014	Any day expiry			10.88150		10.88150		10.92330	10.92330		10.82	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	212.87350		0.21287		191.84110	0.19184	212.873	10.64	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	4.77640		0.00478		4.93230	0.00493	4.776	18.03	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.88730		10.88730		10.92900	10.92900		11.02	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	0.63560		0.00064		0.55120	0.00055	0.636	17.33	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	150.86960		0.15087		159.99710	0.16000	150.870	12.18	0.00	0	5,000.00
\$ / R	On 10/12/2014	Any day expiry			10.91040		10.91040		10.95200	10.95200		10.89	0.00	0	800.00

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\$ / R	On 11/12/2014	Any day expiry		10.91230	10.91230		10.95400	10.95400		10.90	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future		10.91420	10.91420		10.95590	10.95590		10.90	79,597,260.60	7,293	176,803.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	3.32020	0.00332	3.10460	0.00310	3.320	13.78	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	5.75290	0.00575	5.24970	0.00525	5.753	12.19	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	10.35560	0.01036	9.22530	0.00923	10.356	10.65	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	14.31240	0.01431	11.72180	0.01172	14.312	10.49	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	21.60960	0.02161	18.18260	0.01818	21.610	10.38	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	844.14410	0.84414	881.59240	0.88159	844.144	10.29	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	29.94410	0.02994	25.69240	0.02569	29.944	10.29	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	669.10710	0.66911	704.53790	0.70454	669.107	10.10	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	61.53630	0.06154	54.80150	0.05480	61.536	10.07	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	63.30870	0.06331	56.43800	0.05644	63.309	10.06	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	65.51550	0.06552	58.11190	0.05811	65.516	10.08	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	70.08950	0.07009	61.57880	0.06158	70.089	10.11	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	74.87890	0.07488	65.21050	0.06521	74.879	10.14	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	85.12730	0.08513	74.56340	0.07456	85.127	10.20	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	87.83070	0.08783	77.04100	0.07704	87.831	10.21	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	102.21250	0.10221	90.27800	0.09028	102.213	10.29	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	108.37650	0.10838	95.97510	0.09598	108.376	10.32	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	118.06750	0.11807	104.96130	0.10496	118.068	10.37	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	135.42910	0.13543	121.12590	0.12113	135.429	10.44	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	146.57470	0.14657	131.54840	0.13155	146.575	10.49	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	174.73350	0.17473	158.00730	0.15801	174.733	10.60	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	371.92010	0.37192	396.16720	0.39617	371.920	10.64	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	366.37220	0.36637	390.37840	0.39038	366.372	10.66	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	229.97500	0.22997	210.35930	0.21036	229.975	10.78	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.85	Call	309.34410	0.30934	330.71940	0.33072	309.344	10.82	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	304.51910	0.30452	325.65800	0.32566	304.519	10.84	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	289.76000	0.28976	265.99670	0.26600	289.760	11.01	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	302.14970	0.30215	276.87690	0.27688	302.150	11.08	6,042,994.00	20,000	42,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	248.27920	0.24828	263.44240	0.26344	248.279	11.26	0.00	0	12,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	334.07920	0.33408	307.54240	0.30754	334.079	11.26	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	228.30510	0.22831	0.00000	0.00000	228.305	11.48	684,915.30	3,000	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	401.76320	0.40176	372.90020	0.37290	401.763	11.62	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	474.02360	0.47402	443.10430	0.44310	474.024	11.98	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	155.93320	0.15593	164.27700	0.16428	155.933	12.48	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	126.84030	0.12684	132.80860	0.13281	126.840	13.07	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	110.85420	0.11085	115.55640	0.11556	110.854	13.48	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	108.22700	0.10823	112.72500	0.11273	108.227	13.55	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	106.94330	0.10694	111.34080	0.11134	106.943	13.59	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	71.55710	0.07156	73.27450	0.07327	71.557	14.94	0.00	0	23,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	70.75510	0.07076	72.48170	0.07248	70.755	14.97	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	64.03230	0.06403	65.56490	0.06556	64.032	15.27	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	52.35670	0.05236	53.16490	0.05316	52.357	15.90	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	51.82360	0.05182	52.60040	0.05260	51.824	15.93	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	27.60620	0.02761	27.14140	0.02714	27.606	18.26	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	26.35600	0.02636	25.84130	0.02584	26.356	18.46	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	23.52650	0.02353	22.24980	0.02225	23.527	19.12	0.00	0	41,000.00

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 12/12/2014	Foreign Exchange Future	13.26	Call	23.25970	0.02326	21.87350	0.02187	23.260	19.20	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	5.90400	0.00590	4.33610	0.00434	5.904	22.59	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.92000	10.92000	10.96160	10.96160		10.89	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	220.55610	0.22056	201.58660	0.20159	220.556	10.73	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	19.77740	0.01978	16.68950	0.01669	19.777	21.34	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.93540	10.93540	10.97700	10.97700		10.88	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	1.20130	0.00120	1.14990	0.00115	1.201	16.94	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	207.42070	0.20742	218.57090	0.21857	207.421	11.93	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.00470	11.00470	11.04600	11.04600		11.21	0.00	0	1,245.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	2.24800	0.00225	2.14080	0.00214	2.248	16.47	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	232.49890	0.23250	214.44500	0.21445	232.499	10.84	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	272.21810	0.27222	284.64130	0.28464	272.218	11.86	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	44.55570	0.04456	41.81470	0.04181	44.556	23.31	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.05910	11.05910	11.10030	11.10030		11.42	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	239.48510	0.23949	221.72480	0.22172	239.485	10.95	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	53.94850	0.05395	56.01400	0.05601	53.949	23.22	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.06110	11.06110	11.10230	11.10230		11.42	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	3.44820	0.00345	3.29420	0.00329	3.448	16.29	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	343.32390	0.34332	357.72240	0.35772	343.324	11.72	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.09650	11.09650	11.13760	11.13760		11.61	355,088.00	32	22,347.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	60.27980	0.06028	55.91110	0.05591	60.280	10.92	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	94.29650	0.09430	87.96990	0.08797	94.296	10.73	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	134.81800	0.13482	126.36080	0.12636	134.818	10.56	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	221.72430	0.22172	204.88770	0.20489	221.724	10.92	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	239.38970	0.23939	221.70490	0.22170	239.390	11.00	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	291.79980	0.29180	271.79620	0.27180	291.800	11.22	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	179.50320	0.17950	183.30990	0.18331	179.503	14.23	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	114.45350	0.11445	115.45280	0.11545	114.454	15.95	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	86.64930	0.08665	86.57850	0.08658	86.649	17.16	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	71.77250	0.07177	67.67470	0.06767	71.773	22.05	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.11810	11.11810	11.15920	11.15920		11.66	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	247.30280	0.24730	229.43800	0.22944	247.303	11.09	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	57.55830	0.05756	56.54470	0.05654	57.558	23.06	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.18100	11.18100	11.22190	11.22190		11.94	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	250.82060	0.25082	234.11460	0.23411	250.821	11.12	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	60.59890	0.06060	60.62410	0.06062	60.599	22.64	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.23920	11.23920	11.27980	11.27980		12.15	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	255.76580	0.25577	237.44530	0.23745	255.766	11.22	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	65.21560	0.06522	65.75610	0.06576	65.216	22.68	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.27200	11.27200	11.31220	11.31220		12.31	22,544.00	2	15,848.00
\$ / R	On 26/06/2015	Any day expiry			11.30070	11.30070	11.34050	11.34050		12.35	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	259.75110	0.25975	241.26330	0.24126	259.751	11.31	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	65.22910	0.06523	64.56280	0.06456	65.229	22.59	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.36830	11.36830	11.40720	11.40720		12.52	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	261.89460	0.26189	247.07940	0.24708	261.895	11.36	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	72.38370	0.07238	68.94060	0.06894	72.384	22.49	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.42940	11.42940	11.46810	11.46810		12.70	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	268.51520	0.26852	256.43930	0.25644	268.515	11.54	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	16.50	Call	69.90120	0.06990	71.68060	0.07168	69.901	22.18	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.46820	11.46820	11.50710	11.50710		12.96	0.00	0	360.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	197.78030	0.19778	187.59130	0.18759	197.780	11.58	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	271.78770	0.27179	270.89720	0.27090	271.788	16.36	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.49830	11.49830	11.53740	11.53740		12.99	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	276.64510	0.27665	263.29420	0.26329	276.645	11.75	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	75.21420	0.07521	77.40430	0.07740	75.214	22.14	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.56300	11.56300	11.60240	11.60240		13.15	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	280.62480	0.28062	269.03890	0.26904	280.625	11.87	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	80.52530	0.08053	81.96440	0.08196	80.525	21.88	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.62340	11.62340	11.66300	11.66300		13.28	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	284.45760	0.28446	273.61660	0.27362	284.458	11.98	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	75.66380	0.07566	73.05350	0.07305	75.664	21.83	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.66430	11.66430	11.70420	11.70420		13.46	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	1,025.98960	1.02599	1,052.25270	1.05225	1,025.990	12.19	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.67940	11.67940	11.71940	11.71940		13.47	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	286.95980	0.28696	276.68600	0.27669	286.960	12.05	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	69.70450	0.06970	67.77780	0.06778	69.704	21.62	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.74970	10.74970	10.79160	10.79160		9.74	225,743.70	21	1,207.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.91420	10.91420	10.95590	10.95590		10.90	0.00	0	95.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	37,752.91220	0.37753	40,201.99040	0.40202	37,752.912	10.63	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.09650	11.09650	11.13760	11.13760		11.61	0.00	0	5.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.05160	18.05160	18.17200	18.17200		10.08	53,342,478.00	2,955	58,194.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	3.93670	0.00394	3.48970	0.00349	3.937	12.90	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	20.67790	0.02068	15.16370	0.01516	20.678	10.50	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	34.94310	0.03494	22.93760	0.02294	34.943	10.43	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	76.14250	0.07614	53.11630	0.05312	76.143	10.31	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	87.75000	0.08775	61.92430	0.06192	87.750	10.28	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	30.78200	0.03078	36.46830	0.03647	30.782	12.06	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	14.89840	0.01490	16.56690	0.01657	14.898	13.50	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	13.99780	0.01400	15.56660	0.01557	13.998	13.64	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	10.08830	0.01009	11.25090	0.01125	10.088	14.38	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.31210	18.31210	18.43230	18.43230		11.03	0.00	0	10,890.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	592.04100	0.59204	514.54390	0.51454	592.041	11.42	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.43850	18.43850	18.55840	18.55840		11.24	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	442.09710	0.44210	385.22000	0.38522	442.097	10.98	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	597.29930	0.59730	526.17910	0.52618	597.299	11.33	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	680.45440	0.68045	602.60210	0.60260	680.454	11.56	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	86.64000	0.08664	92.95660	0.09296	86.640	14.77	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	49.82150	0.04982	53.46620	0.05347	49.821	15.17	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	48.99270	0.04899	52.57610	0.05258	48.993	15.18	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.59460	18.59460	18.71470	18.71470		11.61	0.00	0	1,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.86050	18.86050	18.97880	18.97880		12.12	0.00	0	240.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10560	0.10560	0.10560	0.10560		10.26	2,639.90	25	2,759.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10728	0.10728	0.10727	0.10727		11.90	0.00	0	17,859.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10919		0.10919		0.10916	0.10916		12.99	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.42530		14.42530		14.41220	14.41220		10.00	67,120,920.90	4,653	64,302.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	6.64260		0.00664		7.52170	0.00752	6.643	10.80	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	19.36470		0.01936		21.17680	0.02118	19.365	9.60	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	40.26990		0.04027		43.04130	0.04304	40.270	9.70	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	127.17420		0.12717		132.22870	0.13223	127.174	9.90	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	139.87280		0.13987		145.16960	0.14517	139.873	9.92	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	6.96400		0.00696		6.91470	0.00691	6.964	13.75	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	1.89200		0.00189		1.93040	0.00193	1.892	15.83	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.65170		14.65170		14.63710	14.63710		10.85	1,963,327.80	134	13,794.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	38.18960		0.03819		39.86720	0.03987	38.190	10.57	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	63.50520		0.06351		66.52100	0.06652	63.505	10.30	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	65.89560		0.06590		57.09890	0.05710	65.896	14.47	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.90310		14.90310		14.88650	14.88650		11.44	0.00	0	2,026.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.14860		15.14860		15.12980	15.12980		11.98	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			508.47500		508.47500		511.05600	511.05600			0.00	0	0.00
AL12	On 05/02/2015	Index Future			516.70200		516.70200		519.23400	519.23400			0.00	0	0.00
AL12	On 07/05/2015	Index Future			525.92700		525.92700		528.42900	528.42900			0.00	0	0.00
AL37	On 06/11/2014	Index Future			433.48600		433.48600		434.36600	434.36600			0.00	0	0.00
AL37	On 05/02/2015	Index Future			440.50000		440.50000		441.31700	441.31700			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			509.23100		509.23100		510.78700	510.78700			0.00	0	1.00
AL7T	On 05/02/2015	Index Future			517.47000		517.47000		518.96100	518.96100			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			463.84100		463.84100		465.50400	465.50400			0.00	0	586.00
ALBI	On 05/02/2015	Index Future			471.34600		471.34600		472.95400	472.95400			0.00	0	65.00
ALBI	On 07/05/2015	Index Future			479.76100		479.76100		481.32900	481.32900			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.94960		9.94960		9.98410	9.98410		9.07	5,969,760.00	600	12,990.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.04120		10.04120		10.07530	10.07530		10.04	0.00	0	11,093.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	47.89760		0.04790		44.83040	0.04483	47.898	10.23	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	133.48550		0.13349		126.22100	0.12622	133.485	10.09	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	232.00110		0.23200		254.26640	0.25427	232.001	10.04	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	59.93910		0.05994		65.85010	0.06585	59.939	11.67	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	54.28170		0.05428		59.60560	0.05961	54.282	11.78	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.14520		10.14520		10.17810	10.17810		10.68	0.00	0	702.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.24860		10.24860		10.27970	10.27970		11.29	0.00	0	50.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.78640		9.78640		9.87670	9.87670		8.59	0.00	0	100.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.91530		9.91530		10.00590	10.00590		9.78	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			22.97760		22.97760		-31.31260	-31.31260			0.00	0	1,942.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFE	On 12/12/2014	Can-Do Future		702.03170	702.03170		734.95010	734.95010			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		789.45630	789.45630		823.67500	823.67500			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		92.14640	92.14640		-94.03030	-94.03030			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		634.52490	634.52490		666.41630	666.41630			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		57.12780	57.12780		66.93070	66.93070			0.00	0	5,000.00
CF CANDO CAFX	On 02/09/2014	Can-Do Future		45.43930	45.43930		49.55730	49.55730			0.00	0	6,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future		11.88730	11.88730		11.86800	11.86800		10.28	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future		12.07650	12.07650		12.05650	12.05650		11.33	24,611,907.00	2,038	2,268.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.29130	12.29130		12.26870	12.26870		11.99	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.74130	1.74130		1.74500	1.74500		9.79	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.75820	1.75820		1.76180	1.76180		10.39	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/08/2014	Bond Future		123.55642	123.55642		123.55642	123.55642			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		123.96118	123.96118		123.94628	123.94628			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		125.98230	125.98230		125.94520	125.94520			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/08/2014	Bond Future		9.52000	85.41918		9.52000	85.41918			0.00	0	0.00
ES33	On 06/11/2014	Bond Future		9.65297	82.63329		9.58374	83.14577			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.74125	83.97082		9.67181	84.47683			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.80989	81.68093		9.73994	82.18421			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	462.45500		462.45500		463.96800	463.96800			0.00	0	382.00
GOVI	On 05/02/2015	GOVI	469.93700		469.93700		471.39200	471.39200			0.00	0	45.00
GOVI	On 07/05/2015	GOVI	478.32700		478.32700		479.74000	479.74000			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	116.18867		116.18867		116.18867	116.18867			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.84901		117.84901		117.94698	117.94698			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	118.61625		118.61625		118.69485	118.69485			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/08/2014	Bond Future	120.41543		120.41543		120.41543	120.41543			0.00	0	0.00
I2038	On 06/11/2014	Bond Future	122.25192		122.25192		122.23774	122.23774			0.00	0	2,062.00
I2038	On 05/02/2015	Bond Future	122.94671		122.94671		122.91051	122.91051			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/08/2014	Bond Future	121.13016		121.13016		121.13016	121.13016			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	121.63341		121.63341		121.61904	121.61904			0.00	0	5,348.00
I2046	On 05/02/2015	Bond Future	123.61636		123.61636		123.58012	123.58012			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	127.63111		127.63111		127.63111	127.63111			0.00	0	0.00
I2050	On 06/11/2014	Bond Future	129.57804		129.57804		129.56258	129.56258			0.00	0	2,800.00
I2050	On 05/02/2015	Bond Future	130.24583		130.24583		130.20711	130.20711			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	219.28500		219.28500		217.14800	217.14800			2,192,850.00	1	1,191.00
IGOV	On 05/02/2015	Index Future	222.86000		222.86000		220.64900	220.64900			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	226.86400		226.86400		224.58200	224.58200			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	593.84400		593.84400		594.17400	594.17400			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	603.33000		603.33000		603.66700	603.66700			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	142.99445		142.99445		144.86630	144.86630			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	6.03000		93.97000		6.00000	94.00000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.08000		93.92000		6.05000	93.95000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.16000		93.84000		6.13000	93.87000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.23000		93.77000		6.20000	93.80000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.33000		93.67000		6.28000	93.72000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.41000		93.59000		6.36000	93.64000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.56000		93.44000		6.50000	93.50000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.79000		93.21000		6.74000	93.26000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	7.00000		93.00000		6.97000	93.03000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.17000		92.83000		7.15000	92.85000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.35000		92.65000		7.32000	92.68000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.53000		92.47000		7.53000	92.47000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On 15/09/2014	Foreign Exchange Future			9.09360		9.09360		9.12690	9.12690		6.87	0.00	0	0.00
NZ\$ / R	On 12/12/2014	Foreign Exchange Future			9.17020		9.17020		9.20230	9.20230		8.19	0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future			1.34190		1.34190		1.33550	1.33550			134,190.00	100	100.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.34240		1.34240		1.33600	1.33600			0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.65500		112.58487		6.65500	112.58487		1.00	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.87321		107.43734		6.82521	107.47782		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future			7.04469		109.17659		7.00728	109.19871		1.00	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.29000		118.35893		8.29000	118.35893		9.89	0.00	0	0.00
R186	On 06/11/2014	Bond Future			8.37326		120.07646		8.32473	120.48211		8.91	18,011,469.00	150	56,475.00
R186	On 06/11/2014	Bond Future	9.17	Put	302.07000		0.30207		264.92000	0.26492	302.070	9.21	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.43726		116.72281		8.38949	117.11416		9.61	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	1,419.71000		1.41971		1,322.53000	1.32253	1,419.710	9.85	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.48057		118.81117		8.43314	119.19264		9.60	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/08/2014	Bond Future			285.23227		285.23227		285.23227	285.23227			0.00	0	0.00
R197	On 06/11/2014	Bond Future			289.14175		289.14175		289.54883	289.54883			0.00	0	905.00
R197	On 05/02/2015	Bond Future			287.85270		287.85270		288.21584	288.21584			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.93000		102.19988		5.93000	102.19988		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/08/2014	Bond Future			228.32864		228.32864		228.32864	228.32864		10.28	0.00	0	0.00
R202	On 06/11/2014	Bond Future			231.81075		231.81075		231.78397	231.78397			0.00	0	47,072.00
R202	On 05/02/2015	Bond Future			232.40124		232.40124		232.33366	232.33366			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.08000		101.45809		8.08000	101.45809		7.60	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.19176		98.89942		8.13826	99.21257		7.49	302,632,225.20	3,060	11,612.00
R2023	On 05/02/2015	Bond Future			8.26469		100.49989		8.21192	100.80052		7.73	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			8.30680		98.36782		8.25427	98.65978		8.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 06/08/2015	Bond Future			8.33638		100.22966		8.31620	100.33890		8.06	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	1,701.42000		1.70142		1,672.46000	1.67246	1,701.420	8.39	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 07/08/2014	Bond Future			7.08000		106.55098		7.08000	106.55098		2.67	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.20668		103.92237		7.15432	104.05720		2.64	0.00	0	12,128.00
R203	On 06/11/2014	Bond Future	6.84	Call	189.81000		0.18981		227.08000	0.22708	189.810	2.59	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	295.62000		0.29562		346.05000	0.34605	295.620	2.61	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.28468		105.60441		7.23441	105.72299		2.59	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,350.17000		1.35017		1,434.93000	1.43493	1,350.170	2.66	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.28810		103.32185		7.23882	103.42775		2.55	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/08/2014	Bond Future			8.70000		94.36508		8.70000	94.36508			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			8.78174		95.72258		8.72791	96.15043			36,948,915.88	386	4,185.00
R2030	On 05/02/2015	Bond Future			8.84668		93.26440		8.79329	93.68223			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.89619		94.93392		8.84285	95.34584			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			8.90500		96.36581		8.90500	96.36581			0.00	0	0.00
R2037	On 06/11/2014	Bond Future			9.00369		97.55218		8.93425	98.19265			29,655,862.72	304	6,708.00
R2037	On 05/02/2015	Bond Future			9.06638		94.87322		8.99678	95.50677			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			9.11530		96.57176		9.04523	97.20285			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.40000		103.32261		7.40000	103.32261		3.99	0.00	0	0.00
R204	On 06/11/2014	Bond Future			7.53645		104.72538		7.47293	104.94890		3.81	0.00	0	13,177.00
R204	On 06/11/2014	Bond Future	7.99	Put	251.43000		0.25143		209.94000	0.20994	251.430	3.92	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.61151		102.38438		7.54863	102.59332		3.96	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.64308		104.21568		7.57985	104.41359		3.89	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.64801		102.14669		7.64612	102.15223		3.89	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	770.72000		0.77072		771.08000	0.77108	770.720	4.09	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 07/08/2014	Bond Future			8.98500		97.86026		8.98500	97.86026			0.00	0	0.00
R2044	On 06/11/2014	Bond Future			9.09178		98.94561		9.01709	99.68831			0.00	0	73.00
R2044	On 05/02/2015	Bond Future			9.15290		96.16402		9.07784	96.90107			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			9.20097		97.88573		9.12524	98.62208			0.00	0	0.00
R2048	On 07/08/2014	Bond Future			8.98500		101.43586		8.98500	101.43586			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 06/11/2014	Bond Future			9.08799		98.19078		9.01838	98.89906			54,986,836.80	560	19,614.00
R2048	On 05/02/2015	Bond Future			9.15069		99.77986		9.08079	100.48195			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			9.19479		97.12833		9.12439	97.82906			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.66500		98.72908		7.66500	98.72908		5.16	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.78108		100.10064		7.72800	100.32069		4.95	0.00	0	36,237.00
R207	On 05/02/2015	Bond Future			7.85498		98.07890		7.80307	98.28489		5.22	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.89804		99.83360		7.84652	100.02915		5.19	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,466.13000		1.46613	1,559.35000	1.55935		1,466.130	5.13	0.00	0	66.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.84000		96.90287		7.84000	96.90287		6.08	0.00	0	0.00
R208	On 06/11/2014	Bond Future			7.95911		94.80540		7.90583	95.05889		6.15	0.00	0	16,256.00
R208	On 06/11/2014	Bond Future	8.50	Put	315.30000		0.31530	274.14000	0.27414		315.300	6.31	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.03157		96.34003		7.97922	96.58075		6.25	0.00	0	0.00
R208	On 07/05/2015	Bond Future			8.07314		94.66009		8.02110	94.89148		6.42	0.00	0	0.00
R208	On 06/08/2015	Bond Future			8.09870		96.45243		8.08610	96.50649		6.42	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	1,257.91000		1.25791	1,244.97000	1.24497		1,257.910	6.70	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 07/08/2014	Bond Future			8.83000		77.56281		8.83000	77.56281		14.56	0.00	0	0.00
R209	On 06/11/2014	Bond Future			8.92560		75.36482		8.85612	75.89453		13.79	75,817,008.92	1,006	25,471.00
R209	On 06/11/2014	Bond Future	8.50	Call	810.40000		0.81040	972.92000	0.97292		810.400	13.53	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,452.32000		1.45232	1,691.45000	1.69145		1,452.320	13.66	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,145.67000		2.14567	2,447.39000	2.44739		2,145.670	13.76	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,343.37000		2.34337	2,660.20000	2.66020		2,343.370	13.79	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,551.22000		2.55122	2,882.78000	2.88278		2,551.220	13.82	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	1,069.20000		1.06920	925.01000	0.92501		1,069.200	13.95	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	604.22000		0.60422	513.72000	0.51372		604.220	14.11	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	497.21000		0.49721	420.44000	0.42044		497.210	14.16	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	187.59000		0.18759	154.87000	0.15487		187.590	14.40	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	163.00000		0.16300	134.15000	0.13415		163.000	14.43	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	139.94000		0.13994	114.74000	0.11474		139.940	14.43	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.98446		76.58488		8.91484	77.10963		14.30	0.00	0	0.00
R209	On 07/05/2015	Bond Future			9.02753		74.80409		8.95748	75.32737		15.02	0.00	0	0.00
R209	On 06/08/2015	Bond Future			9.06295		76.22107		9.01048	76.60947		15.02	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	2,232.58000		2.23258	2,131.65000	2.13165		2,232.580	15.64	0.00	0	2,914.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 31/03/2036		Price Contribution	6.25000	6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/08/2014		Bond Future	172.08422	172.08422		172.08422	172.08422			0.00	0	0.00
R210	On 06/11/2014		Bond Future	172.67012	172.67012		172.65049	172.65049			0.00	0	617.00
R210	On 05/02/2015		Bond Future	175.48520	175.48520		175.43465	175.43465			0.00	0	0.00
R210	On 31/03/2028		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/08/2014		Bond Future	130.62594	130.62594		130.62594	130.62594			0.00	0	0.00
R211	On 06/11/2014		Bond Future	132.29711	132.29711		132.28521	132.28521			0.00	0	1,070.00
R211	On 05/02/2015		Bond Future	132.85190	132.85190		132.81636	132.81636			0.00	0	0.00
R211	On 31/01/2017		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/08/2014		Bond Future	135.28579	135.28579		135.28579	135.28579			0.00	0	0.00
R212	On 06/11/2014		Bond Future	137.25513	137.25513		137.33310	137.33310			0.00	0	18,159.00
R212	On 05/02/2015		Bond Future	137.73434	137.73434		137.78931	137.78931			0.00	0	0.00
R212	On 31/01/2022		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/08/2014		Bond Future	8.71000	88.28675		8.71000	88.28675		12.85	0.00	0	0.00
R213	On 06/11/2014		Bond Future	8.79102	86.01275		8.74226	86.38519		12.01	27,696,105.50	322	29,313.00
R213	On 05/02/2015		Bond Future	8.85583	87.40470		8.80760	87.76786		12.54	0.00	0	0.00
R213	On 07/05/2015		Bond Future	8.89944	85.41878		8.85143	85.77626		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 07/08/2014		Bond Future	8.91000	78.53216		8.91000	78.53216		15.37	0.00	0	0.00
R214	On 06/11/2014		Bond Future	9.00554	76.19650		8.93598	76.75056		14.40	74,367,784.00	976	6,057.00
R214	On 06/11/2014	9.20	Call	3,012.08000	3.01208	3,379.10000	3.37910		3,012.080	14.54	0.00	0	2,500.00
R214	On 06/11/2014	9.80	Put	387.15000	0.38715	325.74000	0.32574		387.150	14.95	0.00	0	2,500.00
R214	On 05/02/2015		Bond Future	9.06567	77.42961		8.99587	77.97909		15.07	0.00	0	0.00
R214	On 07/05/2015		Bond Future	9.10741	75.51888		9.03717	76.06733		15.93	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 15/09/2014		Foreign Exchange Future	21,021.07000	21,021.07000		21,048.94000	21,048.94000			0.00	0	0.00
TRY / R	On 15/09/2014		Foreign Exchange Future	4.94740	4.94740		4.94890	4.94890		6.15	0.00	0	0.00
TRY / R	On 12/12/2014		Foreign Exchange Future	4.92550	4.92550		4.92630	4.92630		8.12	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>										<b>1,240,141,100.52</b>	<b>94,134</b>	<b>3 728 631.00</b>
<b><u>i-Bonds</u></b>												
AA02	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.73493				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.19000	104.31252	7.19000	104.29250			150,990,000,000,000.00	21,000,000,000	6,304,780,000.00	
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.97480				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.57000	106.23052	8.57000	106.20630				0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000	0.00000	100.54107				0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.29000	104.06537	9.29000	104.03955				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.72930				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	99.81162				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.43500	97.93652	9.43500	97.91198				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.29000	103.53029	7.29000	103.51015			1,749,600,000,000.00	240,000,000	930,800,000.00	
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.17612				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.65500	106.69062	8.65500	106.66605				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.51000	138.71232	1.51000	138.69840				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.31000	127.60609	2.31000	271.56610				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.61476				0.00	3,120,000,000	3,120,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.74701				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.10347				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.14922				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.17956				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.70611				0.00	0	10,000,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.78767				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.62407				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL10A	On 15/03/2015	Spot Bond	7.95000	106.70852		7.95000	106.68592			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.72960			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.66000	103.72688		7.66000	103.70534			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.08231			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.65362			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.71110			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.60210			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.77027			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.01292			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.16093			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.96713			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.27449			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.01000	131.17453		3.01000	131.15613			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.26000	118.87716		4.26000	118.85646			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.01000	103.26952		5.01000	103.24932			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.95000	105.73100		5.95000	105.70791			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.05500	108.76671		11.05500	108.73490			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.94026			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.14140			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.20117			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.25820			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.76000	112.36598		4.76000	112.34491			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	63.03925		100.00000	62.88653			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN05	On 18/04/2021	Spot Bond	2.05000	171.62247		2.05000	171.60278			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	161.49021		2.76000	161.46859			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.08000	173.58355		2.08000	173.56349			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.84000	183.60824		1.84000	183.58821			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.05125	76.47853		8.05125	76.46231			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.05125	76.47853		8.05125	76.46231			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	93.47000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.03184			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.25000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.28000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.62000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	89.81000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	89.21000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.66186			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.54534			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.86000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.20000	101.76535		7.20000	101.74578			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	88.91000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	91.80000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	89.30000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85643			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.48000	111.71030		7.48000	111.68802			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.54523			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	86.51000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	86.12000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.64000	94.25161		2.64000	106.38427			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.51000	101.99097		2.51000	158.15527			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.44000	116.11226		2.44000	209.23861			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	85.51000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.66500	92.51564		9.66500	92.49191			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	95.90000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.50000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.90347			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	91.82000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.05000			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	107.70313		9.63000	107.67545			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		9.65500	107.51712		9.65500	107.48942			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.99500	91.44306		8.99500	91.42107			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.74000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.10000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.75000		106.81447		9.75000	106.78669			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	88.62000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.29262			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.25176			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.20500		109.11008		8.20500	109.08624			30,358,500,000.00	3,700,000	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.00000		105.34260		9.00000	105.31726			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.14000		103.12518		7.14000	103.10552			113,063,328,000,000.00	15,835,200,000	6,436,100,000.00
ABS6	On 01/06/2020	Spot Bond	8.91000		98.45152		8.91000	98.42807			24,948,000,000.00	2,800,000	590,300,000.00
ABS7	On 11/09/2026	Spot Bond	9.87500		96.20439		9.87500	96.17919			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.84000		106.03279		7.84000	106.01064			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.12000		217.45081		2.12000	275.47803			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.45000		125.84555		1.45000	128.63973			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.10000		128.23033		2.10000	130.79094			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00457		100.00000	0.00456			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		62.72171		100.00000	62.56976			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.64000		107.36454		11.64000	107.33155			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.79113			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		4.01081		100.00000	4.00109			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.78579			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.71035			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		23.90627		100.00000	23.84836			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.79647			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL047		On 22/10/2018	Spot Bond	11.00000	64.56780		11.00000	64.54934			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	23.90627		100.00000	23.84836			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	101.20267			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.32201			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.14944			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.18541			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.20123			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.28342			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.28342			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.28507			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.12068			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.28507			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.28178			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.76350			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.40550			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.98402			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.16386			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.19959			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.21393			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.18518			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.12068			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.43000	103.74831		9.43000	103.80853			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.33444			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.00715			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	84.55452			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	166.74227			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	166.81282			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.14936			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.88461			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.88461			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.57839			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.11339			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.10475			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.16427			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.51059			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.16317			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.87192			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.84008			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.27279			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.91989			0.00	0	1,450,000,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.60271			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.15369			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.13088			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.01569			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.99117			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.03875			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.12800			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.07758			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.02001			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.03587			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.03763		10.23000	104.00943			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.05155			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.02722			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	116.57410			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.51000	102.52894		9.51000	102.50292			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.12360			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	114.94957		1.75000	115.01731			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.32735			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.03713			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.09499			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.13065			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.05930			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.12352			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.61879			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.07479			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.96540			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.04645		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.28964		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.12352		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.09834		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.15935		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.17805		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.60968		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.88390		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.18245		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.18245		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.24466		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.10212		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.25311		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.45428		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.24466		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	93.66413		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.20692		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.18769		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	119.41493		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	121.13727		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.03074		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.02075		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	99.85540		0.00		0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.04788		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL213	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.05217			0.00	0	300,000,000.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.09499			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.03217			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.03074			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.13643			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.02131			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.26579			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.25802			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.30478			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.17205			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.30911			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		16.57498		100.00000	16.53483			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.61844			0.00	07,983,000,000	53,991,500,000.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.78836			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.90159			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.51119			0.00	5,800,000,000	2,900,000,000.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.56176			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.62908			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.48840			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.99000	99.89321		7.99000	99.87183			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.62848			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.73067			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.49000	103.84371		8.49000	103.82026			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR02	On 30/04/2023	Spot Bond	9.35000	116.99821		9.35000	116.96900			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	90.09300		100.00000	89.87798			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.29000	109.83855		7.29000	109.81718			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	85.17616		100.00000	84.98258			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.40500	100.90654		9.40500	100.88134			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.75638		100.00000	14.72372			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.07000	101.48765		10.07000	101.46055			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.76000	162.95153		2.76000	162.92971			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.30205			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.16469			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.22127			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.55556			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	101.09957			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.08557			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.96068			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	101.05930			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.37115			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.56207			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	97.87500			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	98.15000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.38552			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	93.39414			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.69000	127.01377		2.69000	289.01286			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	91.18522			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.10623			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	1,500,000,000.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.15175			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.95928			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.94498			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.88474			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.98000	106.34736		8.98000	106.32184			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.89453			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.33370			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.69734			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.92899			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	102.23543			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.57000	101.72953		9.57000	101.70356			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.44500	108.74392		7.44500	108.72219			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	33.66924		100.00000	33.52117			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.93193			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.84877			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.64000	103.28406		7.64000	103.26266			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW8	On 02/10/2017	Spot Bond	8.80500		106.64356		8.80500	106.61845			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.06530		103.67729		11.06530	102.72544			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.04952		101.81449		11.04952	101.60096			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.08739		101.73959		11.08739	101.56025			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.22906			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.12526		101.59469		11.12526	101.49437			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.90970		101.06287		11.90970	101.01734			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.25814			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.25814			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.25821			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.31530		100.85009		11.31530	101.02510			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.24583		102.64502		11.24583	101.55529			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.04952		101.81449		11.04952	101.60096			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.16617		101.90424		11.16617	101.69716			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.34417		96.51904		10.34417	101.25283			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.19423			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.17280			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.17280			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.10971			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.96105			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.93939		100.27768		10.93939	100.62419			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.58000		100.21853		11.58000	100.09929			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.13840			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.50500		70.11214		11.50500	97.85814			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.96102			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.08387			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		90.14903		9.28000	101.07773			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.15560			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.38000		68.78757		11.38000	97.54624			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.12119			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.14987			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.14987			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.83372			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.10741			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.17070			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.01914			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.96106			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.17070			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.10970			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.13036			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.17080			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.84521			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.06530		103.97255		14.06530	103.05663			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.29425		101.93621		15.29425	101.91812			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.17896		101.79642		14.17896	101.72507			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.52100			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.52100			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.52100			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.57783			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.32156			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	19.16357		100.00000	19.12721			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.79493		100.00000	20.74456			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.92573		100.00000	18.87988			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.68255		100.00000	11.65425			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.68255		100.00000	11.65425			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.12476		100.00000	14.09054			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.23886		100.00000	12.20921			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.43867			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.42030			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.61901			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.65803			0.00	0	100,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.95490		100.00000	7.93564			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.95490		100.00000	7.93564			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000	94.07216		100.00000	93.83033			0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000	83.52403		100.00000	83.33333			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.02000	104.10269		2.02000	178.03689			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.27000	94.21503		8.27000	147.81448			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.27000	95.51756		8.27000	148.16534			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.65500	98.33394		8.65500	98.31118			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.36191			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.06229			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.98000		100.01264		7.98000	99.99138			0.00	0	150,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.52254			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.44705			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.45596			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.48563			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.51527			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.59785			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		22.17468		100.00000	22.12096			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.25025			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.26248			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.26771			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.26946			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.29038			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.31822			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		13.88536		100.00000	13.85172			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		13.88536		100.00000	13.85172			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.05899			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.14284			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.16570			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.35500		104.61492		8.35500	104.59165			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.23427			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.35598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42DU	On 15/03/2017	Spot Bond	100.00000		9.91148		100.00000	9.88747			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		9.91148		100.00000	9.88747			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	102.32429			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.82177			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.68000		66.58301		8.68000	101.70811			0.00	0	1,500,000,000.00
BIDC39	On 04/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.59684			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.86828			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000		0.00000	96.62208			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.44615			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.68428			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.44167			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.51647			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.65243			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	102.21851			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	103.13448			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		62.58692		100.00000	62.43531			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.42123			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.43340			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		19.50900		100.00000	19.46175			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.10140			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	99.85847			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.46000		104.76560		7.46000	104.74454			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.45500		113.01623		9.45500	112.98786			0.00	0	270,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.41799			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL11	On 06/05/2016	Spot Bond		9.10500	105.02076		9.10500	104.99535			69,198,000,000.00	7,600,000	621,200,000.00
CBL12	On 06/09/2018	Spot Bond		11.29000	104.99968		11.29000	104.96836			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.30757			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.54000	100.40100		11.54000	100.37039			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.90816			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.34500	102.43166		9.34500	102.40624			16,821,000,000.00	1,800,000	900,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	102.28304			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.98000	101.81498		11.98000	101.78227			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.97078			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.56700			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.12053			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.32000	94.53142		10.32000	94.50557			53,664,000,000.00	5,200,000	2,600,000.00
CCT01	On 23/06/2023	Spot Bond		10.10000	115.96168		10.10000	115.93046			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.95000	112.22779		9.95000	112.19802			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.28000	117.06695		9.28000	117.03809			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.93642			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.70500	104.98391		11.70500	104.95147			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.94970			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.12808			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.40966			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.57129			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.90751			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.65378			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.66153			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.99663			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.03706			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.08371			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.71797			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.72094			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.70528			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.95520			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.14947			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.04972			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.49290			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	101.15911		10.11000	101.13200			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.49290			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.71735			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	118.83077		2.76000	120.45441			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	117.52211		3.14000	120.48492			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	103.71406		8.25000	103.69129			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.49290			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.49290			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	125.77278		3.10000	120.04851			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	125.41223		2.40000	119.70660			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.62926			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.65907			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.54851				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.54000		102.68746	8.54000	102.66400				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.74795				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.73763				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.45912				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.47137				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.59000		102.80259	8.59000	102.77896				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.59000		102.80259	8.59000	102.77896				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.64000		101.60312	8.64000	101.57964				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.17824				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.30193				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.68968				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.68968				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.60691				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000	0.00000	99.96125				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.19494				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.55730				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.65737				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		104.38474	9.35000	104.35840				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		104.38474	9.35000	104.35840				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.55723				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.56149				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	90.88795				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.55145				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.31172				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.50252				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.19906				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.19906				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.19906				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.19906				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.19906				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.27004				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.46291				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.58036				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.58036				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.58036				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.58036				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.46896				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.31000	104.90450	9.31000	104.87856				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.88124				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.80753				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.34369				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.37725				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.50258				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.49573				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.55275				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.80407				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.87689			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.75244			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	103.96422			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.46185			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.30867			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.14013			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.04502			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.44031			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.09343			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.36690			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.11795			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.75970			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.00827			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.10522			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.87698			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.26024			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.00832			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.00832			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.99476			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	102.67587			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.95234				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.94500	94.81808	10.94500	94.79062				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.46500	96.43861	11.46500	96.40939				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94869				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.26173				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.95343				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.40284				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.27714				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	102.45728	8.80500	102.46504				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.10212				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.40687				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	101.15490				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.17628				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.25889				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.20708				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.69535				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.69535				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	104.56738				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.32213				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94869				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.32400			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.46779			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.95445			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.68460			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.37938			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.04869			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.21902			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.32083			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.02092			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.92564			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.30823			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.08032			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.08032			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.54632			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.67034			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.23943			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.16519			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.27676			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.40032			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.99930			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN361	On 20/03/2024	Spot Bond	10.55000	101.01949		10.55000	104.01787			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.12500	103.59879		10.12500	106.59278			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	102.99523			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.15201			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.26500	105.23607		12.26500	108.91257			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.15828			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.29500	102.50799		12.29500	102.34194			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.72500	102.45002		10.72500	102.30471			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.15828			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.33447			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.34424			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.23468			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.53769			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.10212			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.99130			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.62000	104.91911		9.62000	104.75495			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.25453			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.22330			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	103.06328		10.55000	104.13418			5,275,000,000,000.00	500,000,000	500,000,000.00
CLN380	On 20/09/2024	Spot Bond	11.00000	102.81767		11.00000	98.39618			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.43523			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.50748			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.42910			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	12.05500	101.98522		12.05500	101.48062			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.53041			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.32136			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.33219			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.16101			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		38.96263		7.01000	39.57402			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	157.62136			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	8.65500		98.33394		8.65500	137.03814			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.27000		33.65133		8.27000	147.81448			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.27000		34.07149		8.27000	148.16534			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	91.69079			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	91.61975			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.71618			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.71618			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.19260			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.11204			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.12792			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.12352			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.40284			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.01788			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.07358			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.06644			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.52232			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	101.82738				0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.62658				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.09000	110.10396	9.09000	107.63524				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.75500	102.45383	8.75500	102.42984				0.00	0	730,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.23000	113.55638	10.23000	113.52543				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.44000	104.80922	8.44000	104.78555				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.82000	108.75564	9.82000	108.72731				0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.90500	103.48201	9.90500	103.45468				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.25500	96.80319	10.25500	96.77674				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.00000	98.06652	11.00000	98.03783				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.00000	90.94403	11.00000	90.91743				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.63720				0.00	14,200,000,000	7,100,000,000.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.57249				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.43870				0.00	20,000,000,000	10,000,000,000.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.68379				0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.23927				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.14000	100.28191	11.14000	100.42911				0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	13.03944	100.00000	13.00785				0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	4.24451	100.00000	4.22351				0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	15.32943	100.00000	15.24945				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.34494				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.08000	99.22752	8.08000	99.20616				0.00	0	1,830,000,000.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.28350				0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.14492				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG52	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.84654			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond		100.00000	79.98875		100.00000	79.81963			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.27427			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.25097			0.00	0	0.00
DLTC05	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.46986			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.53062			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.13381			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.88173			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.46495			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.65890			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.41402			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.16805			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond		8.82000	102.42341		8.82000	102.39925			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.32000	115.38067		7.32000	115.35800			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.50500	104.22496		8.50500	104.20138			251,452,876,500.00	29,565,300	1,581,865,300.00
DV23	On 27/02/2023	Spot Bond		9.00500	110.44634		9.00500	110.41948			160,647,399,000.00	17,839,800	4,392,239,800.00
DV24	On 18/02/2024	Spot Bond		9.10500	103.54009		9.10500	103.51462			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond		9.62000	103.57752		9.62000	103.55064			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.10339			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.81417			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.83385			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.72978			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.02317			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.98598			0.00	0	1,000,000,000.00
E170	On 01/08/2020	Spot Bond	8.10000	125.59111		8.10000	125.56401			0.00	0	2,100,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.63515			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	102.91047		0.10000	134.91134			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.97000	123.57031		1.97000	123.55642			0.00	0	8,191,500,000.00
EL29	On 19/11/2029	Spot Bond	1.96000	111.19936		1.96000	111.18692			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.09500	109.27818		2.09500	109.26554			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.15500	101.43201		2.15500	101.42007			23,058,500,000,000.00	10,700,000,000	10,700,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.72000	104.18116		9.72000	104.15429			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.57000	110.01844		9.57000	109.99050			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.05000	102.72777		10.05000	102.70039			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.31000	93.79228		10.31000	96.97619			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.39500	105.45676		10.39500	104.63435			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.93908			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.48729			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.06914			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.01013			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.87199			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.87103			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ206U	On 15/10/2014	Spot Bond	100.00000		88.17778	100.00000	87.97223				0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000		99.72678	100.00000	99.45504				0.00	0	1,000,000,000.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		62.45850	100.00000	62.26350				0.00	0	0.00
EQ210U	On 14/08/2014	Spot Bond	100.00000		99.72678	100.00000	99.45504				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		131.18663	3.00000	131.16821				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.50000		102.63857	11.50000	102.60739				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	104.19808				0.00	0	3,392,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.35272				0.00	0	2,000,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.12849				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.96000		99.03854	9.96000	99.01224				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000	0.00000	100.82005				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.61044				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.86773				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.87816				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.87304				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.86528				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.86074				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.88703				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.36848				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.88206				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.87714				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.88304				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.87894				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES15	On 30/08/2015	Spot Bond	6.93000	104.32363		6.93000	104.30421			0.00	0	10,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.83000	107.35691		7.83000	107.33438			985,327,983,000.00	125,840,100	15,525,640,100.00
ES23	On 25/01/2023	Spot Bond	8.56500	109.01171		8.56500	108.98686			510,002,068,500.00	59,544,900	17,015,984,800.00
ES26	On 02/04/2026	Spot Bond	8.87000	95.52478		8.87000	95.50213			670,520,554,000.00	75,594,200	8,899,694,200.00
ES33	On 15/09/2033	Spot Bond	9.56000	85.14042		9.49000	85.64556			96,395,728,512,000.00	10,083,235,200	46,657,235,200.00
ES42	On 25/04/2042	Spot Bond	9.67000	91.31584		9.67000	91.29229			0.00	0	11,500,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.86048			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	99.85567			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.59364			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.50187			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.94582			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.38589			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.60183			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.83107			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.53888		100.00000	10.51335			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.25655		100.00000	10.23171			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.03080			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.07460			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.16194			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.24893			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.74000	103.86707		6.74000	103.84801			0.00	0	880,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.38000	98.12282		9.38000	98.09825			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.11663			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.11656			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.38967			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	104.98332			0.00	1,200,000,000	300,000,000.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.56377			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.00000		0.00000	101.59087			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond		10.32000	99.78196		10.32000	100.37260			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.18000	104.47203		11.18000	104.44098			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.80527			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.20000	129.06198		2.20000	129.91240			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.15000	129.15137		2.15000	274.85588			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.35000	102.84178		2.35000	109.30663			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.49000	102.22232		2.49000	158.51411			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.33000	117.97074		2.33000	212.58828			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.75000	111.41994		7.75000	111.39693			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.86100	62.08677		7.86100	61.42657			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.46700	39.71809		9.46700	38.80895			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.70000	38.44371		9.70000	37.50520			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	68.26959		100.00000	68.14007			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	70.62175		100.00000	70.48776			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	21.37110			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	18.46235			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	12.10553			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.90271			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	23.31479			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.33651		0.00		0	0.00	
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	23.41116		0.00		0	0.00	
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.14952		0.00		0	0.00	
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.26750		0.00		0	0.00	
FRC115	On 20/06/2017	Spot Bond	7.47000	100.48160	7.47000	98.00000		0.00		0	0.00	
FRC116	On 20/06/2017	Spot Bond	7.47000	100.48160	7.47000	100.00000		0.00		0	0.00	
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	27.63828		0.00		0	0.00	
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.24466		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	101.18341		0.00		0	0.00	
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.35309		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	101.22330		0.00		0	0.00	
FRC125	On 20/09/2017	Spot Bond	6.00000	100.38688	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	101.30442		0.00		0	0.00	
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.62083		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.57127			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	15.49470		100.09221	15.45713			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.10498			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	101.33049			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.49434			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	25.61855			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	101.23863			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	101.25305			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.13939			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.15917			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.53585			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.13778			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	58.75717		13.22500	58.73640			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.06930			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.07073			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.60950			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.12210			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.59500	94.12281		3.59500	97.36277			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.17343			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.17343			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.83670			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.94869			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.21597			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	96.89514			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.10212			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.07501			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.15043			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.26885			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.02072			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.14886			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.35866			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.46495			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.14777			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.46353			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.06217			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.00000		0.00000	45.66837			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.15917			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.15917			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.05904			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.80976			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.85649			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.07311			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.65487			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.22757			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.63777			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.05520			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.61619			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.61798			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.53696			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.48431			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.53696			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.48220			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.13160			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.67001		8.75000	100.14123			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.00704			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	10.18848		100.00000	10.14482			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.29531		100.00000	9.25549			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		100.00000	0.52119		100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000,000,000.00	
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.24291			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.23575			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.39952			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.33258			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.44000		116.11655		3.44000	119.55687			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.25876			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.27170			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.42000		107.21990		3.42000	119.71627			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.79000		99.81399		1.79000	127.27861			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.44000		104.58761		3.44000	119.55687			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.77000		101.39416		2.77000	124.65851			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.84000		103.96623		2.84000	131.72089			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.37368			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	93.56963			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	16.86339			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	22.78398			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.09186			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.25017			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	101.46282			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.40826			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.19195			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	21.27392			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.19053			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
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	90.17508			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	17.28783			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.02091			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.34436		100.00000	10.31931			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		25.03375		100.00000	24.97310			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		60.36764		100.00000	60.17917			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.91000		149.34683		4.91000	149.31833			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.04390			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.86795			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.04103			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.46830			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.99906			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.31239			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.97091			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.18800		81.83451		2.18800	97.77352			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.52000		99.25744		2.52000	129.99776			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.43082			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.58650		10.38000	100.55849			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.58650		10.38000	100.55849			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	100.23327			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.30424			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.66000		96.65475		2.66000	104.92261			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.64000		202.90653		2.64000	203.31248			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS110	On 31/01/2038	Spot Bond	2.63000		105.50083		2.63000	105.48710			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.64813			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.67000		202.03834		2.67000	202.44140			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.35403			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.45000		108.30245		2.45000	108.28888			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.72000		103.81828		2.72000	103.80452			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.77081			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	56.21000			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.10512			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.66000		124.30255		2.66000	264.53315			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.16000		129.05413		2.16000	274.64889			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.88000		122.27870		2.88000	260.22457			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.57000		101.31213		2.57000	126.71952			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.31300			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.10000		130.80609		2.10000	126.79179			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.48520			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.73600			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.16860			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.50000		104.70704		2.50000	104.69379			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		19.81714		104.97509	19.76700			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		24.08581		101.07593	24.02691			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		16.12155		100.44759	16.08234			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		22.41946		100.76967	22.36477			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS81	On 30/10/2042	Spot Bond	2.16000		114.60692		2.16000	114.59344			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	2.31000		97.20316		2.31000	109.71672			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.52136			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.34000		96.93060		2.34000	109.40899			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.74890			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.36000		127.12775		2.36000	342.78400			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.07755			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.60408			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.44220			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.70236			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.87000		103.93243		5.87000	103.91576			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.71000		104.75895		6.71000	104.74016		2,847,724,000,000.00	424,400,000	256,100,000.00	
FRX16	On 15/09/2016	Spot Bond	7.57000		104.08854		7.57000	104.06753			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.92500		105.02444		7.92500	105.00226			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.15000		110.77371		8.15000	110.74954			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.69000		103.46316		8.69000	103.43925		26,070,000,000.00	3,000,000	770,000,000.00	
FRX20	On 01/10/2020	Spot Bond	8.88000		102.58006		8.88000	102.55571			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.39500		93.96604		9.39500	93.94260			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.52000		109.82592		9.52000	109.79801			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.82000		100.06333		9.82000	101.18883			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
FRX31	On 21/02/2031	Spot Bond	10.12000	99.60761	10.12000	99.58045				0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.33000	81.09383	10.33000	81.07152				0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.93339				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.96946				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.98388				0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.01986				0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.07747				0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.12066				0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.30765				0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.41759				0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.49343				0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.56225				0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.57836				0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.62426				0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.69315				0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.75056				0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	102.00310				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.87241				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.14734				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.15500	103.95432	9.15500	103.92890				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	100.13596				0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	98.71194				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.33789			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.34508			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.35895			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.37615			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.40000			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	101.28525			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.79767			0.00	100,000,000	110,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.53965			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.36485			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.69377			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.23354			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	99.81516			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.96063			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000		138,870,000,000,000.00	1,388,700,000	1,388,700,000.00	
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.39530			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.82031			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.02397			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.44537			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.89619			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.19184			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.16217			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.22052			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.25595			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.08541			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.45964			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.11763	100.99835		8.11763	94.65272			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	100.48044			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.47032	101.01934		8.47032	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	100.50717			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.92053	101.04845		8.92053	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	100.53982			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	100.52433			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.61161			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.63416			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.10038			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		9.18500	101.44278		9.18500	101.41761			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.19000	107.58480		8.19000	107.56134			68,796,000,000.00	8,400,000	4,028,400,000.00
HWAY23	On 07/12/2023	Spot Bond		1.94000	131.21376		1.94000	279.24660			0.00	0	21,100,000,000.00
HWAY24	On 07/12/2024	Spot Bond		1.96000	133.92459		1.96000	285.01557			0.00	0	11,400,000,000.00
HWAY34	On 31/07/2034	Spot Bond		9.46000	98.45059		9.46000	98.42587			18,920,000,000.00	2,000,000	40,265,600,000.00
HWAY35	On 31/07/2035	Spot Bond		9.47000	98.33057		9.47000	98.30586			0.00	0	1,000,000,000.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	57.52170		100.00000	57.38235			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	14.93338		100.00000	14.89720			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	88.17719		100.00000	87.96874			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	40.05668		100.00000	39.95964			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	20.44682		100.00000	20.39729			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	16.49477		100.00000	16.45481			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	61.04423		100.00000	60.89635			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.71000	116.09141		1.70000	116.18867			79,755,435,747,000.00	46,640,605,700	91,484,866,900.00
I2038	On 31/01/2038	Spot Bond		1.90000	120.42873		1.90000	120.41543			135,093,487,830,000.00	71,101,835,700	99,766,067,200.00
I2046	On 31/03/2046	Spot Bond		1.95000	121.14374		1.95000	121.13016			934,136,190,000.00	479,044,200	50,142,895,200.00
I2050	On 31/12/2050	Spot Bond		2.00000	127.64554		2.00000	127.63111			1,651,300,000,000.00	825,650,000	34,490,303,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	94.90000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.64000	105.83130		7.64000	105.80973			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.78181			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.85565			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		8.14000	105.89305		8.14000	105.87010			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL22	On 15/03/2018	Spot Bond		8.05500	110.01425		8.05500	109.99065			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.89026			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.76000	118.94217		4.76000	118.91964			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.96000	100.45454		7.96000	100.43287			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.15236			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.16093			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		1.61000	100.98944		1.61000	128.14896			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.17000	104.07387		2.17000	130.17526			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.09357			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.99248			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.17500	104.99186		8.17500	104.96888			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.51291			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.66061			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.24472			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.81000	98.26265		8.81000	98.23951			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.87000	93.70633		8.87000	93.68422			23,062,000,000.00	2,600,000	2,600,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.32895			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.25500	99.81041		8.25500	99.78836			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.34000	99.20925		9.34000	99.16201			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.22390			0.00	0	2,000,000,000.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.23041			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90000	99.08974		7.90000	99.06888			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.59000	98.69645		8.59000	98.67390			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.25450			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.98225			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.82500	101.55082		7.82500	101.52929			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.55000	102.32849		8.55000	102.30483			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.75500	102.94333		9.75500	102.91624			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.80424			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.35942			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.26639			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.27215			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	100.27775			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00490		100.00000	0.00489			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.49595			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.41219			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.97000	99.60941		8.97000	99.58553			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.57753		5.00000	101.56382			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.57753		5.00000	101.56382			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.17461		5.00000	100.16116			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.57753		5.00000	101.56382			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.64932		4.00000	101.63838			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	31.82232		100.00000	31.67734		678,000,000,000,000.00	6,780,000,000	3,390,000,000.00	
IDW02U	On 30/06/2016	Spot Bond		100.00000	31.58853		100.00000	31.44462			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	31.58853		100.00000	31.44462			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	109.47817		9.20000	109.45126			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.93338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.93338			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.86778			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.43567		100.00000	8.41524			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	100.00000	80.39648		100.00000	100.00000			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.89000	103.64322		8.89000	103.61872		14,224,000,000,000.00	1,600,000,000	800,000,000.00	
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.41568			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.06306			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.60247			0.00	6,820,000,000	3,410,000,000.00
IN191U	On 16/05/2017	Spot Bond	100.00000	10.65957		100.00000	10.63375			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	60.36764		100.00000	60.17917			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	70.19231		100.00000	70.05758			0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000	81.20000		100.00000	81.20000			0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000	99.85849		100.00000	99.59005			0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000	98.00926		100.00000	97.75066			0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000	96.22727		100.00000	95.97798			0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000	94.50893		100.00000	94.26845			0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000	84.47500		100.00000	83.91183			0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000	99.17355		100.00000	98.36066			0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000	95.18555		100.00000	94.44768			0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000	88.39191		100.00000	87.87500			0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000	84.89619		100.00000	84.41925			0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000	84.10138		100.00000	83.90805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN471U	On 28/10/2014	Spot Bond	100.00000		82.76644	100.00000	82.57919				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		81.47321	100.00000	81.29176				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.05000		97.06382	6.05000	99.91719				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.15000		99.78144	6.15000	99.68088				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.15000		99.54713	6.15000	99.44705				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.25000		99.06701	6.25000	98.96628				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.25000		98.94951	6.25000	98.84902				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.25000		98.83229	6.25000	98.73204				0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.25000		98.59868	6.25000	98.49890				0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.25000		98.48229	6.25000	98.38275				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.05479				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.06530		102.91311	11.06530	102.26155				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.06530		101.21761	11.06530	101.23586				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.14013				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.76823				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.11745				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.33379	6.50000	102.31591				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.20906				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	95.53640				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.07259				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.50944				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.09447				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000	0.00000	102.43792				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.88773			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.88057			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.13905			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.01762			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.48067			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.46323			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.28452			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.40247			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.47252			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.37425			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.85045			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.45250			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.10970			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.29659			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.85425			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.49597			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000	86.49289		100.00000	86.28842			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.81630			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.56889			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.57674			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.65000	103.26311		8.65000	103.23922			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.81888			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.83943			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.85316			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPFC02		On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.46818			0.00	0	0.00
IPL10		On 20/05/2021	Spot Bond	9.52000	101.40112		9.52000	101.37550			0.00	0	1,000,000,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.17533			0.00	0	2,600,000,000.00
IPL6		On 28/09/2017	Spot Bond	8.65500	106.67173		8.65500	106.64718			43,275,000,000.00	5,000,000	805,000,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.70765			0.00	0	0.00
IPL8		On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.66694			0.00	0	0.00
IPL9		On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	100.14441			0.00	0	125,000,000.00
IV012		On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.93402			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.16093			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.82000	102.87102		8.82000	102.84677			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.96833			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.56256			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.26000	96.74134		3.26000	123.69764			0.00	0	153,500,000.00
IV019		On 31/03/2028	Spot Bond	3.67000	138.89758		3.67000	138.87557			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.92062			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.71119			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.60971			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.37913			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.02989			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.70000	95.60497		3.70000	96.42449			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.70000	95.52527		3.70000	102.55160			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.47820			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.95346			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.06306			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.43000	113.84334		10.43000	113.81189			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.49690			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.77000	137.36861		3.77000	137.34648			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000	99.72677		100.00000	99.45504			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000	95.72998		100.00000	95.48325			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000	86.11111		100.00000	85.51724			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000	98.01325		100.00000	97.36842			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000	95.08180		100.00000	94.48381			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000	91.07046		100.00000	90.52184			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000	83.94762		100.00000	83.48125			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.39108			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.44570			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.89189			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.15000	99.63068		6.15000	99.53043			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.15000	99.51375		6.15000	99.41373			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.25000	99.03341		6.25000	98.93275			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.25000	98.91599		6.25000	98.81557			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	99.99986			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.95117			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.70347			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.73025			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.85653			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.75382			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.40965			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.56898			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.57291			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.58076			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.54541			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.45667			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.28536			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.08493			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.94360			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.42276			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.40784			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.81741			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.59185			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.37736			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.25519			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	101.00418			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.86258			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.88589			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.88589			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		9.15000	106.53811		9.15000	101.21408			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	16.82696		100.00000	16.76369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC038	On 16/07/2019	Spot Bond	100.00000		10.28092	100.00000	10.23571				0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.46685				0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.39000		105.38451	9.39000	100.27205				0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.29085				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		81.39695	100.00000	81.22000				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.00069				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		85.34806	100.00000	85.15365				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.02253				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		25.71064	100.00000	25.64836				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.22347				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		99.72900	100.00000	99.45946				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		97.57093	100.00000	97.31683				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		83.98359	100.00000	83.79529				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		73.12303	100.00000	72.98636				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		82.95809	100.00000	82.77456				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		62.63158	100.00000	62.47985				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.23271				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.28005				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.01315				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		75.00008	100.00000	75.00008				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	103.77361				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.27243				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.65000		141.57436	8.65000	141.54179				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.27523				0.00	0	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
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.03726			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.52685			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.46454			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.24424			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.75500		97.19076		8.75500	97.16776			90,176,500,000.00	10,300,000	1,342,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.90500		72.82754		8.90500	98.85511			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.44000		98.73666		9.44000	98.71151			17,936,000,000.00	1,900,000	1,900,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.76244			0.00	0	3,000,000,000.00
LHL02	On 13/12/2015	Spot Bond	10.64000		101.82541		10.64000	101.79657			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.92514			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.83297			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.82205			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.80895			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.55096			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.99290			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.83798			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.56139			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.78645			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		75.25773		100.00000	75.10288			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		99.72900		100.00000	99.45946			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.89089			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.86788			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		92.46231		100.00000	92.23058			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ27U	On 25/08/2014	Spot Bond	100.00000		96.81698		100.00000	96.56085			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000		82.57919		100.00000	82.39278			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.67135			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.72097			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.69037			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.29729			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.78161			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.06576			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.07199			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.42668			0.00	200,000,000	200,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.01623			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.09980			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.46764			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.45489			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.08934			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.09131			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.09350			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		93.11224		100.00000	92.87532		3,600,000,000,000,000.00	36,000,000,000	37,000,000,000.00	
MBP23U	On 13/02/2015	Spot Bond	100.00000		81.39520		100.00000	66.35024			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		23.79059		100.00000	23.73295			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		58.08248		100.00000	57.94178			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.73000		104.06616		8.73000	104.04186			0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.62000		103.97576		8.62000	103.95178			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.28156			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.19180			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.52963			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	102.36636			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	102.38338			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	102.46851			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.65862			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.69117			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.99000		104.19526		7.99000	104.17296			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.80000		102.90637		8.80000	102.88229			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.64500		102.93973		9.64500	102.91339			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.42500		102.39010		6.42500	102.37245			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.97665			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.01267			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.64000		103.93283		9.64000	103.90593			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.64000		104.35910		7.64000	104.33784			0.00	0	4,990,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.51091			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.91500		101.43742		8.91500	101.41324			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.10506			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.52000		107.83466		9.52000	106.65485			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		15.67565		100.00000	15.63767			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.87214			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.61500		101.37683		8.61500	101.35347			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.74000		102.18217		7.74000	102.16109			774,000,000,000.00	100,000,000	1,020,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN04	On 13/07/2017	Spot Bond		8.55500	104.82830		8.55500	104.80443			1,142,948,000,000.00	133,600,000	643,600,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	5.95789		100.89771	5.94334			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.03814		100.61875	6.02343			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.96333			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.96275			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.96232			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.95927			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.95550			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.47109		100.00000	0.46995			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.47109		100.00000	0.46995			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.12000	96.98929		9.12000	96.96579			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.59000	99.14043		7.59000	99.12037			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.16000	100.71355		9.16000	100.68905			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.41910			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.97000	105.73981		8.97000	105.71459			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.61814			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.45500	105.57902		9.45500	105.55252			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.87662			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond		9.17000	101.80660		9.17000	101.68129			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.68504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.93296			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.60299			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.52266			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.93783			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.85232			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.89056			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.34000		107.61864		7.34000	107.59756			0.00	0	670,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.62821			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.63000		115.99328		8.63000	115.96665			44,013,000,000.00	5,100,000	431,100,000.00
NBK4	On 28/10/2024	Spot Bond	10.82500		35.02097		10.82500	35.01111			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.54000		104.44636		7.54000	104.42524			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.79813			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.48915			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.84000		105.88120		7.84000	105.85907			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.95652			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	102.29902			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.84182			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.75855			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.58361			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.48716				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	91.22253				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.40902				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.37279				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.40429				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.29097				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.62774				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	87.50340				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.00288				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.93893				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.05947				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.00185				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.69307				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.96653				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.94927				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.94856				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.23066				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.10212				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.99500	105.08726	9.99500	108.11006				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.09499				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.03000	103.81629	10.03000	106.87845				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.10212				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.98501				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.98643				0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.81943				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.59000	106.24789	8.59000	106.22360				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	100.42614				0.00	2,000,000,000	1,000,000,000.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	103.52404				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.01000	103.60167	10.01000	106.39804				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	104.21679				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.60702				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.00500	113.36651	12.00500	113.33060				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	109.54838				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.25485				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.17000	167.12082	2.17000	167.10108				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.69000	103.51344	8.69000	103.48951				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.10810				0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.06734				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.32000	107.12298	9.32000	107.25987				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.58573				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.70446				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	101.49607				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.55216				0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	101.51853				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.52000	107.14332	9.52000	108.44436				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.55221				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.58579			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.56337			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.72000	107.16383		9.72000	107.29592			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.63070			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.60821			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.61942			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	102.03387			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.89723			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.65304			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.49000	115.75336		8.49000	115.72707			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.92000	122.56615		8.92000	122.53709			0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.06500	172.60438		2.06500	172.58450			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.37000	124.88009		9.37000	124.84885			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.17446			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.23692			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.91690			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.00606			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.48836			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.54092			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.76963			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	102.23000			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.83465		100.00000	18.78903			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	39.18315		100.00000	39.08823			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.87000	104.94630		6.87000	104.92693			8,931,000,000.00	1,300,000	36,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OTCA2U	On 31/07/2016	Spot Bond	100.00000		21.64331	100.00000	21.59088				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	96.92000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		60.73460	100.00000	60.58747				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.03664				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.36590				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.29345				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.22503				0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.12193				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.29625				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.21505				0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.83044				0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.62000		102.13570	9.62000	101.99791				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.28667				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.29473				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.29836				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.30642				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.34104				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.34908				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.26128				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.64000		106.11297	6.64000	106.09379				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.28000		99.43542	6.28000	99.41842				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.07000		40.72374	8.07000	40.71494				0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.69500		112.56126	6.64000	112.60128			1,101,186,482,545,500.00	64,478,936,900	57,408,093,300.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R158	On 15/09/2015	Spot Bond	6.64000		112.62126		6.64000	112.60128			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.54000		93.22779		6.54000	93.21149			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.64000		118.70531		6.64000	118.68425		9,117,924,496,000.00	1,373,181,400	1,373,181,400.00	
R159P	On 15/09/2016	Spot Bond	6.47000		87.54116		6.47000	87.52602			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.30000		118.30003		8.25000	118.70052		8,769,038,494,600,000.00	56,510,662,000	32,161,494,200.00	
R187P	On 21/12/2026	Spot Bond	7.99000		37.98531		7.99000	37.97718			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.91000		35.48570		7.91000	35.47818			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.68000		284.82952		1.66000	285.23227		20,401,297,056,000.00	12,143,629,200	30,502,358,900.00	
R201	On 21/12/2014	Spot Bond	5.97000		102.20188		5.91000	102.20707		5,970,000,000,000.00	1,000,000,000	55,310,881,800.00	
R202	On 07/12/2033	Spot Bond	1.84000		228.35355		1.84000	228.32864		30,645,907,480,000.00	16,655,384,500	63,048,606,100.00	
R2023	On 28/02/2023	Spot Bond	8.11000		101.29982		8.05500	101.60855		3,155,703,473,905,000.00	89,112,635,500	83,591,665,500.00	
R203	On 15/09/2017	Spot Bond	7.11000		106.48754		7.05500	106.62074		1,569,046,891,977,000.00	20,681,700,700	43,098,119,200.00	
R2030	On 31/01/2030	Spot Bond	8.65500		94.75052		8.65500	94.72870		743,139,059,017,500.00	85,862,398,500	23,978,598,500.00	
R2032	On 31/03/2032	Spot Bond	8.78500		97.52398		8.78500	98.25030		567,511,000,000,000.00	64,600,000,000	65,989,653,300.00	
R2037	On 31/01/2037	Spot Bond	8.86500		96.76354		8.86500	96.74073		296,665,791,529,500.00	33,464,838,300	66,614,000,000.00	
R204	On 21/12/2018	Spot Bond	7.44500		103.17602		7.38000	103.39702		1,069,047,467,608,500.00	43,592,675,300	25,003,918,100.00	
R2044	On 31/01/2044	Spot Bond	8.95000		98.23758		8.95000	98.21421		232,700,000,000,000.00	26,000,000,000	53,000,000,000.00	
R2048	On 28/02/2048	Spot Bond	8.95000		101.82232		8.95000	101.79810		973,580,279,525,000.00	08,779,919,500	43,924,519,500.00	
R207	On 15/01/2020	Spot Bond	7.69500		98.61974		7.64000	98.83724		4,083,822,019,921,500.00	30,711,113,700	66,358,286,300.00	
R208	On 31/03/2021	Spot Bond	7.87500		96.75119		7.82000	97.00139		3,232,426,633,537,500.00	10,466,874,100	05,482,199,100.00	
R209	On 31/03/2036	Spot Bond	8.86000		77.35023		8.79000	77.87238		4,834,262,719,104,000.00	45,627,846,400	17,632,363,700.00	
R210	On 31/03/2028	Spot Bond	1.77000		172.10266		1.77000	172.08422		5,555,223,942,000.00	3,138,544,600	31,564,159,000.00	
R211	On 31/01/2017	Spot Bond	0.91000		130.32405		0.91000	130.31313		22,068,774,000.00	24,251,400	93,750,841,600.00	
R212	On 31/01/2022	Spot Bond	1.61000		135.20808		1.60000	135.28579		128,458,368,304,000.00	79,787,806,400	42,361,103,400.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 28/02/2031	Spot Bond		8.72000	88.22989		8.67000	88.59704			2,507,109,517,968,000.00	87,512,559,400	29,581,738,600.00
R214	On 28/02/2041	Spot Bond		8.87000	78.87424		8.87000	78.85565			1,253,392,106,317,000.00	41,306,889,100	60,899,665,300.00
R226C	On 15/09/2014	Spot Bond		5.88000	99.47119		5.88000	99.45526			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.70000	96.18846		6.70000	96.17123			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.54000	93.22779		6.54000	93.21149			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.46000	90.38704		6.46000	90.37142			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.47000	87.54116		6.47000	87.52602			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.91500	97.93675		5.91500	97.92121			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.61000	94.59041		6.61000	94.57360			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.48000	91.72055		6.48000	91.70457			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.46000	88.87400		6.46000	88.85856			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.52000	85.97544		6.52000	85.96036			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.03000	82.09666		7.03000	82.08116			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.08000	79.18054		7.08000	79.16549			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.38500	75.61047		7.38500	75.59549			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.36500	72.97926		7.36500	72.96484			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.34500	70.45320		7.34500	70.43932			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.33500	67.99258		7.33500	67.97920			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.60000	64.61343		7.60000	64.60026			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.58000	62.32428		7.58000	62.31161			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.74000	59.41745		7.74000	59.40512			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.71000	57.32532		7.71000	57.31348			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.68000	55.32286		7.68000	55.31147			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R342C	On 21/12/2022	Spot Bond		7.65000	53.40579		7.65000	53.39484			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.61000	51.61408		7.61000	51.60355			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.57000	49.90174		7.57000	49.89161			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.19000	45.33677		8.19000	45.32683			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.15000	43.72693		8.15000	43.71739			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.11000	42.19050		8.11000	42.18134			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.07000	40.72374		8.07000	40.71494			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.03000	39.32312		8.03000	39.31466			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.99000	37.98531		7.99000	37.97718			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.95000	36.70716		7.95000	36.69934			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.91000	35.48570		7.91000	35.47818			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.70969			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.81741			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.72968			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.61400			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	15.56312		100.00000	15.52541			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	9.01690		100.00000	8.99506			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	19.54636		100.00000	19.49900			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.26811			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.25044			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.72515			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	100.00000		0.00000	103.19110			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.85622			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.48019			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.51449			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.11008			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.50915			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.14505			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.27425			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.68490			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.44997			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.51030			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	101.31833			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.57033			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.29299			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.38555			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.34645			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.34645			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.34720			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.50243			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.76823			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.37836		12.35000	102.34503			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.50140			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.88448		100.00000	12.85327			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.95464			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.60825			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.49447			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.35497			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	102.16311			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.01874			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.69577		100.00000	2.68931			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		14.68198		100.00000	14.64641			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		33.81767		100.00000	33.73575			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.30911		100.00000	12.27929			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		24.56982		100.00000	24.51030			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	103.77349			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	100.55641			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.12000		107.26645		9.12000	107.24031			912,000,000.00	100,000	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.30500		93.35918		9.30500	102.87255			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.82000		87.53763		9.82000	104.96789			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	98.38200			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.84000		108.46873		7.84000	108.44607			0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.71070			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.10500		103.45309		9.10500	103.42793			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.43526			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.20379			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.28708			0.00	700,000,000	175,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.43081			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.42340			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.29000		103.84177		7.29000	103.82156			874,800,000,000.00	120,000,000	2,420,300,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond		8.88000	101.37716		8.88000	101.35310			0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond		8.10000	111.04530		8.10000	111.02135			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.96000	111.19492		7.96000	111.17134			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.89000	111.26985		7.89000	111.24646			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.45500	102.82521		8.45500	102.80207			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		8.03500	111.11473		8.03500	111.09095			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		8.00000	111.15214		8.00000	111.12846			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.08940			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.22116			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.82170			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.10500	105.61416		8.10500	105.59136			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.01199			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.99081			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	105.01914			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		8.97000	107.49721		8.97000	107.47144			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.90000	103.45614		9.90000	103.42898			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	99.93617			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.92050			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.78787			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	104.04542			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.47000	103.47561		8.47000	103.45229			28,798,000,000.00	3,400,000	1,160,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	12.73358		100.00000	12.70509			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.59500	103.09984		9.59500	103.07314			0.00	0	2,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.55672			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	9.10500		99.85718		9.10500	99.83289			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.95000		96.36750		8.95000	96.34457			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.13846			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.90000		100.80577		9.90000	100.77916			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.52000		97.31132		9.52000	97.28672			22,848,000,000.00	2,400,000	1,200,000.00
SBS9	On 07/07/2016	Spot Bond	7.69000		107.60787		7.69000	107.58581			0.00	0	320,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.19000		128.76295		2.19000	274.02898			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.55500		102.36438		1.55500	128.31741			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	105.67000			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	100.59371			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		15.48669		100.00000	15.44918			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		162.50604		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.18000		112.71046		2.18000	126.41909			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.33379		6.50000	102.31591			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.21316			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.87509			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.92992			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.08500		100.22614		9.08500	100.20180			12,719,000,000.00	1,400,000	260,700,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.19079			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.96351			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.98678			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.90273			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	16.53483		100.00000	16.49477			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.22978			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	64.78311		100.00000	64.58085			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.12625			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond		100.00000	90.79602		100.00000	90.57072			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	23.39007		100.00000	23.33341			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	25.83232		100.00000	25.75167			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	25.19730		100.00000	25.07874			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.94000	103.04326		7.94000	103.02110			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.98000	98.24855		8.98000	99.00410			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.40500	102.95844		8.40500	102.93541			0.00	0	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.59748			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.63904			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.89912			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.65045			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.25135			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.15500	103.70880		8.15500	103.68616			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.60680			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.86429			0.00	0	0.00

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	100.52267			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.37000	96.93352		9.37000	96.90927			46,850,000,000.00	5,000,000	1,422,400,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.51619			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.01600			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.38494			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.42800	89.48983		9.42800	89.46730			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.49000	89.21450		9.49000	89.19190			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.15500	101.78125		7.15500	101.76180			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.90000	93.58487		8.90000	93.56272			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.15047			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.23500	103.41308		8.23500	103.39041			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.45000	107.89098		2.45000	108.28888			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.33000	99.95669		8.33000	99.93441			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	102.06355			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.67000	107.40573		9.67000	107.37802			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.34309			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.01217			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.09078			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.90000	79.77673		9.90000	79.75578			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.46414			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.54529			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.49815			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.90172			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1094	On 19/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.88532			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.83620			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.77018			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.72091			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.54026			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.52460			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.42560			0.00	0	0.00
SY1122	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1123	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1124	On 14/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.96756			0.00	0	0.00
SY1125	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.96213			0.00	0	0.00
SY1126	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.96213			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond		0.00000	100.00000		0.00000	98.81847			0.00	0	0.00
SY1128	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.89979			0.00	0	0.00
SY1129	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.85012			0.00	0	0.00
SY1130	On 22/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.83336			0.00	0	0.00
SY1131	On 20/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.86659			0.00	0	0.00
SY1132	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.76632			0.00	0	0.00
SY1133	On 29/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.71620			0.00	0	0.00
SY1134	On 29/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.56732			0.00	0	0.00
SY1136	On 05/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.59954			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	100.04725		0.00000	97.45478			0.00	0	0.00
SY1139	On 11/09/2014	Spot Bond		100.00000	92.63959		100.00000	92.40506			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1140	On 09/09/2014	Spot Bond	100.00000		93.11224		100.00000	92.87532			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.10000		110.36105		7.10000	110.34001			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.86000		104.27887		8.86000	104.25417			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		84.53646		100.00000	84.34389			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		29.93154		100.00000	29.85902			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.46731			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.14914			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.89436			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.35077			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.86029			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.94066			0.00	0	100,000,000.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.99112			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.73749			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	98.22994			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.05122			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.27807			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.89000		101.81399		7.89000	101.79258			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.48906			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.50239			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.54412		7.83000	100.52314			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.48174			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.49839			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.51735			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.48174			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.49839			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		81.37727		7.16000	100.47905			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.53100			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.52834			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.59206			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.58345			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.84209			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.81267			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.48106			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.50239			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.60553		8.73000	100.48880			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.47907			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.49839			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.85000		93.94094		8.85000	98.33450			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.47507			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.49839			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.53233			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.52502			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.52236			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.59075			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.58809			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.56488			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.79630			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.79892			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.78581			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.51124			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.14901		101.06155	6.13397			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.47907			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.63975			0.00	2,000,000,000	1,000,000,000.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.53898			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.56554			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.84471			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.86685			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.50111			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.50786			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.50111			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.50786			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.51124			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.49706			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.50786			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.54499			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.54499			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.54499			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.59891			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.61238			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.59554			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.86394			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.88065			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.87397			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.54000		106.38136		7.54000	106.35985			0.00	0	4,496,170,000.00
TL20	On 22/02/2020	Spot Bond	9.64000		87.70034		9.64000	87.64792			0.00	0	1,000,000,000.00
TN17	On 14/11/2017	Spot Bond	7.89500		106.08625		7.89500	106.06393		15,796,316,000,000.00		2,000,800,000	25,668,200,000.00
TN20	On 17/09/2020	Spot Bond	9.17000		110.33954		9.17000	110.31266		146,311,018,000.00		15,955,400	13,611,655,400.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.71501		100.00000	0.71278			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.37500		111.55020		9.37500	111.52243			0.00	0	4,880,000,000.00
TN25	On 19/08/2025	Spot Bond	9.59000		99.24224		9.59000	99.21656			0.00	0	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond	9.57000		97.20204		9.57000	97.17736		4,219,424,484,000.00		440,901,200	4,150,901,200.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.69553			0.00	2,620,000,000	2,710,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.90610			0.00	0	3,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.94614			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.94277			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.94129			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.94105			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.93336			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.91766			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.87560			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.67836			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.69300			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.56672			0.00	0	20,000,000.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.60697			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR30	On 31/12/2099	Spot Bond	10.00000	100.34862	10.00000	100.32176				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.33993	9.75000	100.31374				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.34136	100.00000	10.31470				0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.28767				0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.37037				0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.41630				0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.42547				0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.68219				0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	102.24829				0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.57437	100.00000	11.52347				0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.19258				0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000	0.00000	98.51226				0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	98.30912				0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000	0.00000	97.30747				0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000	0.00000	96.60751				0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	104.00652	0.00000	99.84765				0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000	0.00000	95.86026				0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000	0.00000	96.17823				0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.36730				0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000	0.00000	95.98665				0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	95.75345				0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000	0.00000	98.89418				0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	95.52308				0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000	0.00000	94.81920				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	94.54141			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000		100.00000		0.00000	97.42681			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	93.83712			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000		0.00000	93.69160			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	93.37394			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.45717	100.00000	14.42214				0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.94715			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		73.00606	100.00000	72.72953				0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.48008			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.29715			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.37539			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.35832			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.32524			0.00	0	0.00
TWC061	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.31727			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.30861			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.25677			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.45956			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.36220			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.30356			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.32992			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.22000		111.91777	9.22000	111.89036				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.49527			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.85374			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR40	On 10/09/2017	Spot Bond	9.39500	106.29525		9.39500	106.26873			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.78385			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.75254			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.07445			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.07689			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.07707			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.82838			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.85180			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.03000	111.60280		7.03000	111.58186			0.00	0	10,084,300,000.00
WS05	On 01/08/2018	Spot Bond	1.40000	238.32421		1.40000	238.30111			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.96000	103.40803		6.96000	103.38880			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.55500	105.43847		7.55500	105.41722			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.93500	106.03861		7.93500	106.01619			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.26500	105.19017		8.26500	105.16702			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.36000	105.12656		8.36000	105.10316			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.59000	94.45135		6.59000	94.43471			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.52000	92.69044		6.52000	92.67419			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.92500	98.26138		5.92500	98.24571			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.59000	94.43471		6.59000	94.41808			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.32500	69.13660		7.32500	69.12308			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	43.94280		100.00000	43.85943			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	23.25947		100.00000	23.21535			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>40,156,891,014,270,000.00</b>	<b>1,366,158,600</b>	<b>45 271 411 300.00</b>

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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**Grand Total:** 40,156,892,254,411,100.00 1,366,252,734 45 275 139 931.00