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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 29/07/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 29/07/2014	Any day expiry		10.59040	10.59040		10.54740	10.54740		10.67	5,295,200.00	500	0.00
\$ / R	On 30/07/2014	Any day expiry		10.58200	10.58200		10.54740	10.54740		10.62	0.00	0	0.00
\$ / R	On 30/07/2014	Any day expiry	10.71	Call	1.77730	0.00178	2.68540	0.00269	1.777	14.22	0.00	0	14,000.00
\$ / R	On 31/07/2014	Any day expiry		10.58200	10.58200		10.54740	10.54740		10.60	0.00	0	0.00
\$ / R	On 07/08/2014	Any day expiry		10.59240	10.59240		10.55940	10.55940		9.78	0.00	0	0.00
\$ / R	On 07/08/2014	Any day expiry	10.49	Call	134.67380	0.13467	109.98260	0.10998	134.674	10.94	0.00	0	5,000.00
\$ / R	On 07/08/2014	Any day expiry	10.81	Put	230.97410	0.23097	262.11680	0.26212	230.974	11.72	0.00	0	2,000.00
\$ / R	On 07/08/2014	Any day expiry	10.90	Call	6.90010	0.00690	6.11320	0.00611	6.900	12.55	0.00	0	2,000.00
\$ / R	On 07/08/2014	Any day expiry	10.90	Put	314.50010	0.31450	346.71320	0.34671	314.500	12.55	0.00	0	2,000.00
\$ / R	On 08/08/2014	Any day expiry		10.59420	10.59420		10.56110	10.56110		9.79	0.00	0	0.00
\$ / R	On 08/08/2014	Any day expiry	10.74	Call	25.38910	0.02539	21.40620	0.02141	25.389	10.99	0.00	0	250.00
\$ / R	On 22/08/2014	Any day expiry		10.61860	10.61860		10.58540	10.58540		9.29	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	22.60540	0.02261	27.33090	0.02733	22.605	10.52	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	0.32830	0.00033	0.32040	0.00032	0.328	17.54	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry		10.62730	10.62730		10.59410	10.59410		9.30	0.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	227.14870	0.22715	253.59360	0.25359	227.149	10.11	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	0.09850	0.00010	0.10750	0.00011	0.098	20.48	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry		10.62910	10.62910		10.59580	10.59580		9.34	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00040	0.00000	0.000	13.01	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	29.75500	0.02975	26.27170	0.02627	29.755	10.98	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry			10.64860	10.64860	10.61530	10.61530		9.39	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	99.57260	0.09957	89.63130	0.08963	99.573	9.83	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.66100	10.66100	10.62760	10.62760		9.44	200,426,800.00	18,800	662,530.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.04970	0.00005	0.05180	0.00005	0.050	15.61	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.07170	0.00007	0.07480	0.00007	0.072	15.33	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.07850	0.00008	0.08200	0.00008	0.078	15.25	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.12380	0.00012	0.12960	0.00013	0.124	14.89	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	2.84950	0.00285	3.24000	0.00324	2.849	11.41	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	5.22440	0.00522	6.40970	0.00641	5.224	9.80	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	7.14950	0.00715	9.04870	0.00905	7.150	9.07	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	13.65030	0.01365	17.00530	0.01701	13.650	9.13	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	14.60370	0.01460	18.15870	0.01816	14.604	9.13	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	15.61080	0.01561	19.37290	0.01937	15.611	9.14	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	17.79120	0.01779	21.99310	0.02199	17.791	9.15	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	20.20750	0.02021	24.88140	0.02488	20.208	9.17	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	27.38770	0.02739	33.37940	0.03338	27.388	9.20	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	42.77380	0.04277	51.27280	0.05127	42.774	9.26	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	308.46480	0.30846	284.25970	0.28426	308.465	9.27	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	47.46480	0.04746	56.65970	0.05666	47.465	9.27	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	70.00990	0.07001	82.20030	0.08220	70.010	9.33	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	237.64630	0.23765	217.22820	0.21723	237.646	9.34	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	76.64630	0.07665	89.62820	0.08963	76.646	9.34	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	231.12170	0.23112	211.10220	0.21110	231.122	9.35	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	83.70270	0.08370	97.48570	0.09749	83.703	9.35	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	95.08570	0.09509	110.08540	0.11009	95.086	9.37	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	194.21500	0.19422	176.63070	0.17663	194.215	9.39	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	103.21500	0.10322	119.03070	0.11903	103.215	9.39	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	111.78170	0.11178	128.41580	0.12842	111.782	9.40	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	177.23060	0.17723	160.87180	0.16087	177.231	9.41	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	116.23060	0.11623	133.27180	0.13327	116.231	9.41	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	140.12510	0.14013	159.18500	0.15918	140.125	9.44	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	142.65720	0.14266	129.10260	0.12910	142.657	9.53	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	175.99770	0.17600	197.34290	0.19734	175.998	9.72	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	112.94650	0.11295	102.28330	0.10228	112.946	9.90	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	250.84820	0.25085	275.75230	0.27575	250.848	10.22	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	258.16700	0.25817	283.35090	0.28335	258.167	10.27	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	86.56150	0.08656	78.62120	0.07862	86.561	10.32	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	72.44870	0.07245	66.01210	0.06601	72.449	10.59	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	66.28690	0.06629	60.51530	0.06052	66.287	10.73	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	53.91620	0.05392	49.48410	0.04948	53.916	11.05	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	392.91620	0.39292	421.88410	0.42188	392.916	11.05	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	40.27810	0.04028	37.31670	0.03732	40.278	11.51	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	39.13290	0.03913	36.29360	0.03629	39.133	11.56	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	26.33070	0.02633	24.71190	0.02471	26.331	12.20	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	20.05030	0.02005	18.87890	0.01888	20.050	12.66	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	17.55840	0.01756	16.55750	0.01656	17.558	12.90	0.00	0	3,300.00

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 15/09/2014	Foreign Exchange Future	11.47	Call	14.64080	0.01464	13.83410	0.01383	14.641	13.22	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	13.91290	0.01391	13.15350	0.01315	13.913	13.31	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	13.56480	0.01356	12.82750	0.01283	13.565	13.36	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	852.56480	0.85256	885.22750	0.88523	852.565	13.36	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	13.22630	0.01323	12.51090	0.01251	13.226	13.40	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	5.21780	0.00522	4.98660	0.00499	5.218	14.66	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,342.27230	1.34227	1,375.54650	1.37555	1,342.272	15.03	0.00	0	799.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	3.27230	0.00327	3.14650	0.00315	3.272	15.03	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	1.43720	0.00144	1.39740	0.00140	1.437	15.70	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	1.13250	0.00113	1.10470	0.00110	1.133	15.90	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	1.00630	0.00101	0.98320	0.00098	1.006	16.00	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	0.86910	0.00087	0.85080	0.00085	0.869	16.12	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.36030	0.00036	0.35690	0.00036	0.360	16.90	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.67340	10.67340	10.64000	10.64000		9.48	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	82.59800	0.08260	95.32830	0.09533	82.598	9.40	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	97.03870	0.09704	111.31750	0.11132	97.039	9.42	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.68050	10.68050	10.64710	10.64710		9.69	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	240.76370	0.24076	264.68690	0.26469	240.764	10.13	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	0.61380	0.00061	0.67250	0.00067	0.614	18.02	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.68590	10.68590	10.65240	10.65240		9.68	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.06290	0.00006	0.06940	0.00007	0.063	18.08	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	85.58840	0.08559	79.33470	0.07933	85.588	10.81	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.70240	10.70240	10.66890	10.66890		9.81	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	170.03990	0.17004	157.50500	0.15751	170.040	9.98	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.74090	10.74090	10.70750	10.70750		10.08	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.31290	0.00031	0.32860	0.00033	0.313	17.13	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	252.48600	0.25249	273.38680	0.27339	252.486	10.28	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	84.67310	0.08467	79.46290	0.07946	84.673	12.04	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	3.22100	0.00322	2.81310	0.00281	3.221	18.13	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.75220	10.75220	10.71870	10.71870		10.15	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	35.46730	0.03547	38.47140	0.03847	35.467	9.81	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	35.81730	0.03582	33.49200	0.03349	35.817	14.70	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			10.75400	10.75400	10.72060	10.72060		10.18	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	229.38120	0.22938	215.09340	0.21509	229.381	10.18	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	104.11770	0.10412	97.74390	0.09774	104.118	11.87	0.00	0	10,000.00
\$ / R	On 25/11/2014	Any day expiry			10.79180	10.79180	10.75810	10.75810		10.50	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	262.31020	0.26231	281.23320	0.28123	262.310	10.50	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	3.91650	0.00392	3.47110	0.00347	3.916	17.37	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.79750	10.79750	10.76370	10.76370		10.53	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	0.96780	0.00097	0.95450	0.00095	0.968	16.84	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	132.42740	0.13243	124.86010	0.12486	132.427	12.08	0.00	0	5,000.00
\$ / R	On 10/12/2014	Any day expiry			10.82010	10.82010	10.78620	10.78620		10.59	0.00	0	1,000.00
\$ / R	On 11/12/2014	Any day expiry			10.82200	10.82200	10.78810	10.78810		10.59	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.82390	10.82390	10.79000	10.79000		10.59	73,202,035.70	6,763	171,277.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	4.88080	0.00488	5.03030	0.00503	4.881	13.45	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	8.85680	0.00886	9.33510	0.00934	8.857	11.99	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	18.15930	0.01816	19.40450	0.01940	18.159	10.80	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	24.44520	0.02445	26.05830	0.02606	24.445	10.65	0.00	0	79,241.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	34.47240	0.03447	36.65740	0.03666	34.472	10.47	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	769.30850	0.76931	738.19860	0.73820	769.309	10.33	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	45.40850	0.04541	48.19860	0.04820	45.409	10.33	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	602.46730	0.60247	573.45920	0.57346	602.467	10.15	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	88.45740	0.08846	94.15600	0.09416	88.457	10.19	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	91.06070	0.09106	96.97030	0.09697	91.061	10.20	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	93.71700	0.09372	99.84100	0.09984	93.717	10.21	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	99.19020	0.09919	105.75080	0.10575	99.190	10.22	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	104.87990	0.10488	111.89000	0.11189	104.880	10.24	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	116.92010	0.11692	124.86800	0.12487	116.920	10.27	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	120.06970	0.12007	128.25750	0.12826	120.070	10.28	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	136.66900	0.13667	146.10200	0.14610	136.669	10.33	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	143.71040	0.14371	153.66000	0.15366	143.710	10.34	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	154.70790	0.15471	165.44320	0.16544	154.708	10.37	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	174.20760	0.17421	186.29340	0.18629	174.208	10.41	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	186.61420	0.18661	199.52370	0.19952	186.614	10.44	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	217.63110	0.21763	232.50140	0.23250	217.631	10.50	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	325.70900	0.32571	307.52660	0.30753	325.709	10.53	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	320.55240	0.32055	302.65100	0.30265	320.552	10.54	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	278.77380	0.27877	296.90450	0.29690	278.774	10.65	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.85	Call	270.85490	0.27085	255.73620	0.25574	270.855	10.75	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	267.02660	0.26703	252.12430	0.25212	267.027	10.79	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	347.84850	0.34785	368.29220	0.36829	347.848	11.02	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	218.96090	0.21896	206.86040	0.20686	218.961	11.25	0.00	0	12,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	395.06090	0.39506	416.86040	0.41686	395.061	11.25	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	466.41520	0.46642	489.98260	0.48998	466.415	11.58	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	541.84030	0.54184	566.97740	0.56698	541.840	11.91	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	137.13810	0.13714	130.25380	0.13025	137.138	12.37	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	111.89200	0.11189	106.56970	0.10657	111.892	12.93	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	97.85820	0.09786	93.40210	0.09340	97.858	13.31	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	95.55200	0.09555	91.23760	0.09124	95.552	13.38	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	94.42400	0.09442	90.17990	0.09018	94.424	13.42	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	62.97940	0.06298	60.56290	0.06056	62.979	14.66	0.00	0	28,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	62.29930	0.06230	59.91520	0.05992	62.299	14.69	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	56.59270	0.05659	54.47880	0.05448	56.593	14.99	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	46.66950	0.04667	45.01590	0.04502	46.669	15.62	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	46.21590	0.04622	44.58300	0.04458	46.216	15.65	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	25.77880	0.02578	24.94680	0.02495	25.779	18.00	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	25.03070	0.02503	24.13080	0.02413	25.031	18.25	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	23.07800	0.02308	21.99260	0.02199	23.078	18.99	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	22.88490	0.02288	21.78080	0.02178	22.885	19.07	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	6.02990	0.00603	5.35710	0.00536	6.030	22.33	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.82960	10.82960	10.79560	10.79560		10.74	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	269.57890	0.26958	284.64230	0.28464	269.579	10.67	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	19.72330	0.01972	19.49960	0.01950	19.723	21.16	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.84470	10.84470	10.81060	10.81060		10.75	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	1.63840	0.00164	1.62660	0.00163	1.638	16.45	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	183.54710	0.18355	173.90090	0.17390	183.547	11.88	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 28/01/2015	Any day expiry		10.91260	10.91260	10.87810	10.87810		10.92	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	2.91860	0.00292		2.89100	0.00289	2.919	16.08	0.00	0	5,000.00
\$ / R	10.80	Put	Any day expiry	277.55780	0.27756		292.17160	0.29217	277.558	10.79	0.00	0	300.00
\$ / R	11.20	Call	Any day expiry	243.34740	0.24335		231.59760	0.23160	243.347	11.83	0.00	0	5,000.00
\$ / R	14.27	Call	Any day expiry	40.34640	0.04035		39.60700	0.03961	40.346	22.80	0.00	0	300.00
\$ / R		On 25/02/2015	Any day expiry		10.96650	10.96650	10.93150	10.93150		11.20	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	285.25400	0.28525		299.22520	0.29923	285.254	10.98	0.00	0	300.00
\$ / R	14.50	Call	Any day expiry	48.46660	0.04847		47.77470	0.04777	48.467	22.72	0.00	0	300.00
\$ / R		On 26/02/2015	Any day expiry		10.96850	10.96850	10.93340	10.93340		11.20	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	4.34100	0.00434		4.31240	0.00431	4.341	15.96	0.00	0	5,000.00
\$ / R	11.15	Call	Any day expiry	311.07080	0.31107		297.33190	0.29733	311.071	11.76	0.00	0	5,000.00
\$ / R		On 16/03/2015	Foreign Exchange Future		11.00320	11.00320	10.96770	10.96770		11.38	2,530,736.00	230	22,387.00
\$ / R	10.10	Put	Foreign Exchange Future	77.29740	0.07730		79.30720	0.07931	77.297	10.89	0.00	0	69,965.00
\$ / R	10.32	Put	Foreign Exchange Future	116.49770	0.11650		120.75130	0.12075	116.498	10.65	0.00	0	24,155.00
\$ / R	10.51	Put	Foreign Exchange Future	166.79000	0.16679		173.97440	0.17397	166.790	10.60	0.00	0	23,800.00
\$ / R	10.75	Put	Foreign Exchange Future	264.94860	0.26495		277.47630	0.27748	264.949	10.98	0.00	0	10,000.00
\$ / R	10.79	Put	Foreign Exchange Future	283.86280	0.28386		297.33270	0.29733	283.863	11.05	0.00	0	1,112.00
\$ / R	10.90	Put	Foreign Exchange Future	339.51560	0.33952		355.60360	0.35560	339.516	11.22	0.00	0	46,165.00
\$ / R	12.00	Call	Foreign Exchange Future	162.14010	0.16214		157.25930	0.15726	162.140	14.13	0.00	0	10,000.00
\$ / R	12.61	Call	Foreign Exchange Future	103.45710	0.10346		101.19530	0.10120	103.457	15.78	0.00	0	23,800.00
\$ / R	13.05	Call	Foreign Exchange Future	78.59340	0.07859		77.36340	0.07736	78.593	16.96	0.00	0	24,155.00
\$ / R	14.20	Call	Foreign Exchange Future	70.47580	0.07048		69.52700	0.06953	70.476	22.05	0.00	0	46,165.00
\$ / R		On 27/03/2015	Any day expiry		11.02440	11.02440	10.98870	10.98870		11.41	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	290.89290	0.29089		304.57060	0.30457	290.893	11.11	0.00	0	300.00
\$ / R	14.85	Call	Any day expiry	49.12890	0.04913		48.69140	0.04869	49.129	22.37	0.00	0	300.00
\$ / R		On 28/04/2015	Any day expiry		11.08610	11.08610	11.04980	11.04980		11.56	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	293.77560	0.29378		306.82880	0.30683	293.776	11.17	0.00	0	300.00
\$ / R	15.15	Call	Any day expiry	51.96940	0.05197		51.69660	0.05170	51.969	22.02	0.00	0	300.00
\$ / R		On 27/05/2015	Any day expiry		11.14320	11.14320	11.10710	11.10710		11.91	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	297.93010	0.29793		311.17910	0.31118	297.930	11.28	0.00	0	300.00
\$ / R	15.48	Call	Any day expiry	56.40680	0.05641		56.44860	0.05645	56.407	22.11	0.00	0	300.00
\$ / R		On 12/06/2015	Foreign Exchange Future		11.17470	11.17470	11.13880	11.13880		11.96	0.00	0	13,746.00
\$ / R		On 26/06/2015	Any day expiry		11.20230	11.20230	11.16660	11.16660		12.10	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	300.84340	0.30084		313.71350	0.31371	300.843	11.36	0.00	0	300.00
\$ / R	15.88	Call	Any day expiry	56.06020	0.05606		54.55190	0.05455	56.060	22.03	0.00	0	300.00
\$ / R		On 29/07/2015	Any day expiry		11.26740	11.26740	11.23190	11.23190		12.25	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	301.87840	0.30188		313.31960	0.31332	301.878	11.40	0.00	0	300.00
\$ / R	16.15	Call	Any day expiry	64.78240	0.06478		63.93350	0.06393	64.782	22.13	0.00	0	300.00
\$ / R		On 27/08/2015	Any day expiry		11.33110	11.33110	11.29600	11.29600		12.58	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	303.60940	0.30361		315.97370	0.31597	303.609	11.50	0.00	0	300.00
\$ / R	16.50	Call	Any day expiry	64.10620	0.06411		62.19250	0.06219	64.106	21.93	0.00	0	300.00
\$ / R		On 14/09/2015	Foreign Exchange Future		11.37100	11.37100	11.33590	11.33590		12.65	0.00	0	360.00
\$ / R	10.56	Put	Foreign Exchange Future	226.40210	0.22640		233.21870	0.23322	226.402	11.57	0.00	0	18,946.00
\$ / R	13.06	Call	Foreign Exchange Future	251.12860	0.25113		245.78960	0.24579	251.129	16.24	0.00	0	18,946.00
\$ / R		On 28/09/2015	Any day expiry		11.40200	11.40200	11.36690	11.36690		12.78	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	309.42340	0.30942		317.51970	0.31752	309.423	11.71	0.00	0	300.00
\$ / R	16.80	Call	Any day expiry	63.95850	0.06396		63.48510	0.06349	63.959	21.56	0.00	0	300.00
\$ / R		On 28/10/2015	Any day expiry		11.46850	11.46850	11.43340	11.43340		12.96	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	314.27190	0.31427	323.45190	0.32345	314.272	11.88	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	71.66060	0.07166	70.90980	0.07091	71.661	21.50	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.53050	11.53050	11.49550	11.49550		13.19	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	317.04390	0.31704	326.00640	0.32601	317.044	11.99	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	66.07070	0.06607	64.28940	0.06429	66.071	21.37	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.57260	11.57260	11.53760	11.53760		13.20	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	970.66550	0.97067	946.32370	0.94632	970.666	12.20	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.58810	11.58810	11.55310	11.55310		13.30	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	318.81980	0.31882	326.02830	0.32603	318.820	12.08	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	63.54000	0.06354	59.52860	0.05953	63.540	21.36	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.66100	10.66100	10.62760	10.62760		9.44	1,012,795.00	95	1,091.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.82390	10.82390	10.79000	10.79000		10.59	129,886.80	12	90.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	33,092.42090	0.33092	31,245.83420	0.31246	33,092.421	10.52	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.00320	11.00320	10.96770	10.96770		11.38	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.05460	18.05460	18.05660	18.05660		9.58	24,680,638.20	1,367	47,795.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	8.37600	0.00838	7.85890	0.00786	8.376	12.90	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	27.93510	0.02794	26.23650	0.02624	27.935	10.10	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	44.37780	0.04438	42.51770	0.04252	44.378	10.01	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	88.99930	0.08900	87.26610	0.08727	88.999	9.86	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	101.15960	0.10116	99.52120	0.09952	101.160	9.83	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	37.51930	0.03752	38.20050	0.03820	37.519	11.28	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	19.51950	0.01952	20.15450	0.02015	19.520	12.66	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	18.45940	0.01846	19.08750	0.01909	18.459	12.79	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	13.78250	0.01378	14.36400	0.01436	13.783	13.50	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.31390	18.31390	18.31590	18.31590		10.41	18,313,900.00	1,000	10,890.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	580.42870	0.58043	579.45710	0.57946	580.429	10.75	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.43820	18.43820	18.43950	18.43950		10.69	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	434.54080	0.43454	431.79710	0.43180	434.541	10.51	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	585.43200	0.58543	583.48170	0.58348	585.432	10.77	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	667.79390	0.66779	666.12540	0.66613	667.794	10.98	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	80.28770	0.08029	81.61040	0.08161	80.288	14.07	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	47.08960	0.04709	48.45550	0.04846	47.090	14.57	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	46.34110	0.04634	47.70440	0.04770	46.341	14.58	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.59230	18.59230	18.59230	18.59230		11.17	18,592,300.00	1,000	1,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.85300	18.85300	18.85290	18.85290		11.74	0.00	0	0.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10444	0.10444	0.10444	0.10444		10.44	0.00	0	2,759.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10611	0.10611	0.10611	0.10611		12.15	541,140.60	5,100	17,859.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10798	0.10798	0.10798	0.10798		12.99	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.29970	14.29970	14.28410	14.28410		9.30	14,542,794.90	1,017	68,406.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	11.42400	0.01142	12.72270	0.01272	11.424	9.48	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	42.41920	0.04242	47.65180	0.04765	42.419	9.20	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	75.80770	0.07581	83.07650	0.08308	75.808	9.24	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	192.55570	0.19256	203.76800	0.20377	192.556	9.30	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	209.69380	0.20969	221.30500	0.22131	209.694	9.38	0.00	0	800.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	5.80710		0.00581		7.18590	0.00719	5.807	12.91	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	1.69990		0.00170		1.28370	0.00128	1.700	14.78	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.52280		14.52280		14.50690	14.50690		10.15	0.00	0	14,150.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	51.84070		0.05184		58.45510	0.05846	51.841	10.21	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	84.72680		0.08473		90.46090	0.09046	84.727	9.97	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	49.23370		0.04923		56.51630	0.05652	49.234	13.70	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.77010		14.77010		14.75240	14.75240		10.82	0.00	0	2,426.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.01070		15.01070		14.99290	14.99290		11.38	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/08/2014	Index Future			502.21700		502.21700		502.12000	502.12000			0.00	0	0.00
AL12	On 06/11/2014	Index Future			509.78000		509.78000		509.68700	509.68700			0.00	0	0.00
AL12	On 05/02/2015	Index Future			517.97900		517.97900		517.88200	517.88200			0.00	0	0.00
AL12	On 07/05/2015	Index Future			527.20000		527.20000		527.10500	527.10500			0.00	0	0.00
AL37	On 07/08/2014	Index Future			428.42500		428.42500		428.49200	428.49200			0.00	0	0.00
AL37	On 06/11/2014	Index Future			434.87800		434.87800		434.94900	434.94900			0.00	0	0.00
AL37	On 05/02/2015	Index Future			441.87100		441.87100		441.94300	441.94300			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			504.63700		504.63700		505.03700	505.03700			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			512.23700		512.23700		512.64700	512.64700			0.00	0	1.00
AL7T	On 05/02/2015	Index Future			520.47500		520.47500		520.89100	520.89100			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			458.32700		458.32700		458.34500	458.34500			229,163,500.00	50	393.00
ALBI	On 06/11/2014	Index Future			465.22900		465.22900		465.25200	465.25200			283,789,690.00	61	259.00
ALBI	On 05/02/2015	Index Future			472.71100		472.71100		472.73300	472.73300			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			481.12600		481.12600		481.15100	481.15100			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.97250		9.97250		9.96400	9.96400		9.15	9,972,500.00	1,000	12,740.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.06400		10.06400		10.05530	10.05530		9.56	0.00	0	10,443.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	46.21830		0.04622		47.26680	0.04727	46.218	9.97	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	125.49420		0.12549		129.14840	0.12915	125.494	9.69	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	241.16550		0.24117		238.13470	0.23813	241.165	9.56	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	62.62270		0.06262		62.64080	0.06264	62.623	11.16	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	56.82120		0.05682		56.87710	0.05688	56.821	11.27	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.16610		10.16610		10.15660	10.15660		10.16	0.00	0	277.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.26610		10.26610		10.25640	10.25640		10.84	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.82570		9.82570		9.82780	9.82780		9.16	0.00	0	100.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.95480		9.95480		9.95660	9.95660		9.71	0.00	0	0.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future			2.95580		2.95580		5.14720	5.14720			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			630.81450		630.81450		606.56660	606.56660			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			714.71350		714.71350		688.93470	688.93470			0.00	0	2,913.00

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 CAFJ	On 12/12/2014	Can-Do Future	132.13600		132.13600		-140.42060	-140.42060			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future	567.31500		567.31500		544.72550	544.72550			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future	49.70520		49.70520		46.45920	46.45920			0.00	0	5,000.00
CF CANDO CAFW	On 06/08/2014	Can-Do Future	20.55850		20.55850		16.80950	16.80950			0.00	0	50,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future	11.75930		11.75930		11.76270	11.76270		9.78	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future	11.94760		11.94760		11.95110	11.95110		10.75	0.00	0	834.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.15790		12.15790		12.16050	12.16050		11.54	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future	1.71900		1.71900		1.71270	1.71270		8.99	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.73660		1.73660		1.73050	1.73050		10.46	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	123.48063		123.48063		123.47578	123.47578			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	123.87481		123.87481		123.87098	123.87098			0.00	0	0.00
EL28	On 05/02/2015	Bond Future	125.88354		125.88354		125.87931	125.87931			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	9.54155		85.25715		9.55265	85.17388			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	9.63631		82.75617		9.64765	82.67250			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.72505		84.08844		9.73679	84.00317			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.79356		81.79800		9.80559	81.71173			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
GOVI	On 07/08/2014	GOVI	457.00400		457.00400		457.05900	457.05900			0.00	0	525.00
GOVI	On 06/11/2014	GOVI	463.88600		463.88600		463.94600	463.94600			0.00	0	105.00
GOVI	On 05/02/2015	GOVI	471.34700		471.34700		471.40700	471.40700			0.00	0	0.00
GOVI	On 07/05/2015	GOVI	479.73700		479.73700		479.80100	479.80100			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 07/08/2014	Bond Future		116.26131	116.26131		116.25759	116.25759			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		118.02717	118.02717		118.02446	118.02446			0.00	0	0.00
I2025	On 05/02/2015	Bond Future		118.78556	118.78556		118.78256	118.78256			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		120.37276	120.37276		120.47913	120.47913			0.00	0	1,135.00
I2038	On 06/11/2014	Bond Future		122.20099	122.20099		122.30995	122.30995			0.00	0	916.00
I2038	On 05/02/2015	Bond Future		122.88284	122.88284		122.99321	122.99321			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		121.19634	121.19634		121.46258	121.46258			0.00	0	0.00
I2046	On 06/11/2014	Bond Future		121.69190	121.69190		121.96320	121.96320			0.00	0	5,348.00
I2046	On 05/02/2015	Bond Future		123.66488	123.66488		123.94033	123.94033			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		127.69956	127.69956		127.69422	127.69422			0.00	0	688.00
I2050	On 06/11/2014	Bond Future		129.63925	129.63925		129.63514	129.63514			0.00	0	2,112.00
I2050	On 05/02/2015	Bond Future		130.29490	130.29490		130.29045	130.29045			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/08/2014	Index Future		216.27000	216.27000		216.30500	216.30500			346,032,000.00	160	546.00
IGOV	On 06/11/2014	Index Future		219.55400	219.55400		219.59100	219.59100			0.00	0	647.00
IGOV	On 05/02/2015	Index Future		223.11100	223.11100		223.14900	223.14900			0.00	0	0.00
IGOV	On 07/05/2015	Index Future		227.10900	227.10900		227.14800	227.14800			0.00	0	0.00
ILBI	On 07/08/2014	Index Future		585.93800	585.93800		586.03500	586.03500			0.00	0	210.00
ILBI	On 06/11/2014	Index Future		594.87400	594.87400		594.97400	594.97400			0.00	0	0.00
ILBI	On 05/02/2015	Index Future		604.39200	604.39200		604.49600	604.49600			0.00	0	0.00
IR CANDI ICAA	On 07/08/2014	Can-Do Interest Rate		143.15062	143.15062		143.14895	143.14895			0.00	0	635.00
IR CANDI ICAA	On 06/11/2014	Can-Do Interest Rate		145.32490	145.32490		145.32452	145.32452			0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future		5.99000	94.01000		5.99000	94.01000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future		6.03000	93.97000		6.03000	93.97000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future		6.11000	93.89000		6.10000	93.90000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future		6.15000	93.85000		6.14000	93.86000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.26000	93.74000		6.24000	93.76000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future		6.35000	93.65000		6.33000	93.67000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.50000	93.50000		6.48000	93.52000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.71000	93.29000		6.71000	93.29000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.91000	93.09000		6.89000	93.11000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		7.07000	92.93000		7.04000	92.96000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.22000	92.78000		7.18000	92.82000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.36000	92.64000		7.33000	92.67000			0.00	0	0.00

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			9.05200		9.05200		9.06510	9.06510		6.55	0.00	0	0.00
NZ\$ / R	On 12/12/2014	Foreign Exchange Future			9.12060		9.12060		9.13350	9.13350		8.01	0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future			1.34130		1.34130		1.34410	1.34410			0.00	0	125.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.34170		1.34170		1.34450	1.34450			0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.66442		112.57456		6.66621	112.57260		1.00	0.00	0	2,906.00
R157	On 06/11/2014	Bond Future			6.85008		107.45684		6.85123	107.45587		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future			7.02681		109.18716		7.02899	109.18587		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			8.22909		118.87964		8.21987	118.95874		8.71	89,159,730.00	750	39,678.00
R186	On 07/08/2014	Bond Future	7.60	Call	0.12000		0.00012		0.29000	0.00029	0.120	8.47	0.00	0	210.00
R186	On 07/08/2014	Bond Future	8.00	Call	86.47000		0.08647		113.85000	0.11385	86.470	8.62	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.25	Call	741.65000		0.74165		820.30000	0.82030	741.650	8.71	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.43	Put	124.93000		0.12493		133.78000	0.13378	124.930	8.81	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.70	Put	4.48000		0.00448		5.96000	0.00596	4.480	8.95	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	0.11000		0.00011		0.20000	0.00020	0.110	9.08	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	0.00000		0.00000		0.00000	0.00000	0.000	9.22	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.30227		120.67051		8.29259	120.75184		9.10	90,744,223.52	752	23,114.00
R186	On 06/11/2014	Bond Future	9.17	Put	329.43000		0.32943		326.11000	0.32611	329.430	9.52	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.36493		117.31608		8.35493	117.39843		9.59	0.00	0	0.00
R186	On 05/02/2015	Bond Future	9.00	Put	1,364.90000		1.36490		1,350.88000	1.35088	1,364.900	9.96	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.40610		119.41089		8.39564	119.49548			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			285.84858		285.84858		285.83968	285.83968			0.00	0	0.00
R197	On 06/11/2014	Bond Future			290.19022		290.19022		290.18382	290.18382			0.00	0	905.00
R197	On 05/02/2015	Bond Future			288.88766		288.88766		288.88033	288.88033			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			5.88732		102.21521		5.88665	102.21546		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/08/2014	Bond Future			229.13502		229.13502		229.12693	229.12693		10.28	0.00	0	126.00
R202	On 06/11/2014	Bond Future			232.61527		232.61527		232.60889	232.60889			353,575,210.40	1,520	46,736.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 05/02/2015	Bond Future			233.19549		233.19549		233.18878	233.18878			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			8.00474		101.91192		7.99054	101.99785		7.15	107,007,516.00	1,050	11,760.00
R2023	On 06/11/2014	Bond Future			8.08492		99.52606		8.06996	99.61421		7.68	104,502,363.00	1,050	1,050.00
R2023	On 05/02/2015	Bond Future			8.15467		101.12801		8.13911	101.21726		7.74	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			8.19262		99.00386		8.17627	99.09537			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.06674		106.58797		7.07287	106.57087		2.79	0.00	0	24,351.00
R203	On 07/08/2014	Bond Future	6.84	Call	17.35000		0.01735		19.77000	0.01977	17.350	2.73	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.16494		104.02983		7.17130	104.01345		2.88	0.00	0	6,646.00
R203	On 06/11/2014	Bond Future	6.84	Call	283.93000		0.28393		281.75000	0.28175	283.930	2.82	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	408.16000		0.40816		404.87000	0.40487	408.160	2.84	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.24224		105.70451		7.24943	105.68754		2.75	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,481.41000		1.48141		1,471.69000	1.47169	1,481.410	2.82	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.24230		103.42027		7.25000	103.40371			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			8.66899		94.61544		8.66479	94.64943			0.00	0	1,868.00
R2030	On 06/11/2014	Bond Future			8.74168		96.04072		8.73723	96.07616			0.00	0	2,317.00
R2030	On 05/02/2015	Bond Future			8.80642		93.57923		8.80187	93.61490			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.85509		95.25108		8.85032	95.28799			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			8.93874		96.05137		8.94958	95.95069			35,539,006.90	370	8,080.00
R2037	On 06/11/2014	Bond Future			9.00956		97.49835		9.02062	97.39706			36,074,389.50	370	1,768.00
R2037	On 05/02/2015	Bond Future			9.07339		94.80978		9.08480	94.70667			0.00	0	0.00
R2037	On 07/05/2015	Bond Future			9.12288		96.50388		9.13455	96.39954			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			7.36122		103.46696		7.35721	103.48190		4.07	0.00	0	14,562.00
R204	On 07/08/2014	Bond Future	7.78	Put	2.32000		0.00232		3.25000	0.00325	2.320	4.14	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.45116		105.02564		7.44658	105.04180		4.04	0.00	0	364.00
R204	On 06/11/2014	Bond Future	7.99	Put	256.90000		0.25690		256.85000	0.25685	256.900	4.15	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.52246		102.68044		7.51763	102.69653		4.11	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.54804		104.51334		7.54260	104.53041			0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 07/08/2014	Bond Future			9.01846		97.52394		9.02000	9.02000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2044	On 06/11/2014	Bond Future			9.08697		98.99315		9.02000	9.02000			7,226,499.95	73	73.00
R2044	On 05/02/2015	Bond Future			9.14886		96.20345		9.02000	9.02000			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			9.19716		97.92254		9.02000	9.02000			0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.01857		101.09065		9.02939	100.97985			0.00	0	10,044.00
R2048	On 06/11/2014	Bond Future			9.08841		98.18654		9.09946	98.07496			13,058,809.82	133	10,833.00
R2048	On 05/02/2015	Bond Future			9.15199		99.76689		9.16339	99.65327			0.00	0	0.00
R2048	On 07/05/2015	Bond Future			9.19644		97.11201		9.20808	96.99706			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			7.60557		98.98642		7.60149	99.00412		5.17	0.00	0	34,011.00
R207	On 06/11/2014	Bond Future			7.69023		100.47763		7.68570	100.49647		5.16	0.00	0	532.00
R207	On 05/02/2015	Bond Future			7.76077		98.45314		7.75603	98.47202		5.34	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.79873		100.21098		7.79352	100.23082		5.29	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,731.26000		1.73126		1,744.22000	1.74422	1,731.260	5.29	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			7.78034		97.19712		7.77122	97.24220		6.06	0.00	0	16,244.00
R208	On 07/08/2014	Bond Future	8.28	Put	1.47000		0.00147		2.04000	0.00204	1.470	6.25	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.86307		95.26293		7.85331	95.30958		6.30	0.00	0	571.00
R208	On 06/11/2014	Bond Future	8.50	Put	294.98000		0.29498		291.19000	0.29119	294.980	6.46	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.93241		96.79663		7.92221	96.84375		6.28	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.96952		95.12151		7.95864	95.17012			0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.84840		77.42106		8.85920	77.33805		13.00	0.00	0	10,743.00
R209	On 06/11/2014	Bond Future			8.91560		75.44070		8.92661	75.35716		14.19	0.00	0	16,291.00
R209	On 06/11/2014	Bond Future	8.50	Call	995.37000		0.99537		980.40000	0.98040	995.370	14.06	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,673.70000		1.67370		1,649.33000	1.64933	1,673.700	14.19	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,385.05000		2.38505		2,351.96000	2.35196	2,385.050	14.33	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,584.75000		2.58475		2,549.40000	2.54940	2,584.750	14.36	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,792.43000		2.79243		2,754.80000	2.75480	2,792.430	14.39	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	1,225.15000		1.22515		1,262.08000	1.26208	1,225.150	14.52	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	734.33000		0.73433		760.94000	0.76094	734.330	14.68	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	617.56000		0.61756		641.22000	0.64122	617.560	14.73	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	253.01000		0.25301		265.49000	0.26549	253.010	14.85	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	221.39000		0.22139		232.69000	0.23269	221.390	14.85	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	193.25000		0.19325		203.45000	0.20345	193.250	14.85	0.00	0	2,050.00

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 05/02/2015	Bond Future		8.97506	76.65540		8.98641	76.57027		14.41	0.00	0	0.00
R209	On 07/05/2015	Bond Future		9.01822	74.87331		9.02981	74.78715			0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/08/2014	Bond Future		171.39681	171.39681		171.39091	171.39091			0.00	0	123.00
R210	On 06/11/2014	Bond Future		171.96046	171.96046		171.95597	171.95597			0.00	0	495.00
R210	On 05/02/2015	Bond Future		174.74872	174.74872		174.74348	174.74348			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		130.74210	130.74210		130.74106	130.74106			0.00	0	390.00
R211	On 06/11/2014	Bond Future		132.72792	132.72792		132.72806	132.72806			0.00	0	0.00
R211	On 05/02/2015	Bond Future		133.27644	133.27644		133.27618	133.27618			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		135.37433	135.37433		135.46249	135.46249			0.00	0	349.00
R212	On 06/11/2014	Bond Future		137.43047	137.43047		137.52130	137.52130			0.00	0	19,259.00
R212	On 05/02/2015	Bond Future		137.89878	137.89878		137.99061	137.99061			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		8.68381	88.48973		8.67959	88.52250		11.21	0.00	0	23,660.00
R213	On 06/11/2014	Bond Future		8.75585	86.28115		8.75140	86.31520		12.35	172,562.30	2	6,207.00
R213	On 05/02/2015	Bond Future		8.82058	87.66991		8.81603	87.70423		12.58	0.00	0	0.00
R213	On 07/05/2015	Bond Future		8.86354	85.68588		8.85877	85.72147			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		8.94328	78.26475		8.95407	78.17839		13.50	27,392,662.50	350	4,061.00
R214	On 06/11/2014	Bond Future		9.01077	76.15511		9.02178	76.06811		14.93	22,846,533.00	300	2,026.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,180.52000	3.18052	3,138.94000	3.13894	3,180.520	15.07	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	509.53000	0.50953	530.36000	0.53036	509.530	15.48	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future		9.07190	77.38089		9.08324	77.29234		15.23	0.00	0	0.00
R214	On 07/05/2015	Bond Future		9.11411	75.46692		9.12569	75.37724			0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 15/09/2014	Foreign Exchange Future		20,829.38000	20,829.38000		20,791.38000	20,791.38000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		5.01410	5.01410		5.01890	5.01890		6.31	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On 12/12/2014	Foreign Exchange Future	5.00160	5.00160		5.00630	5.00630		7.70	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>2,115,525,424.09</b>	<b>43,875</b>	<b>3 672 096.00</b>

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000	100.54099			100.52316			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.19500	104.06873		7.19500	104.04875			0.00	0	195,000,000.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.75447			100.73430			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.54000	106.05514		8.53500	106.05022			85,400,000,000,000.00	10,000,000,000	3,900,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.31835			100.29776			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.24000	104.00349		9.23000	104.02743			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	101.44252			101.42071			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	101.54767			101.52565			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.40500	97.74425		9.40000	97.73682			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.29500	103.28568		7.29500	103.26556			1,750,800,000,000.00	240,000,000	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	99.93747			99.91651			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.65500	106.39624		8.66000	106.35940			8,655,000,000,000.00	1,000,000,000	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.41000	138.56433		1.41000	138.53851			19,514,400,000,000.00	13,840,000,000	6,920,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.29000	271.61216		2.29000	271.55513			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	101.38319			101.36182			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.54286			101.52423			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.88109			100.86076			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.91777			100.89662			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.94208			100.92038			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.50163			100.43389			0.00	30,000,000,000	20,000,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.58451			100.56576			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.41370			100.39429			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.95500	106.43455		7.95500	106.41199			5,886,700,000,000.00	740,000,000	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	101.47420			101.45089			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.64500	103.47133		7.64500	103.44993			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.85409			100.83316			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	101.41426			101.39244			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.45744			100.43406			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.36059			100.33836			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.51235			100.48863			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.77416			100.75231			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.89933			100.87543			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.69844			100.67387			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.97527			100.94794			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.99000	130.96969		2.99000	130.93979			0.00	0	26,000,000.00
ABLI04	On 11/10/2016	Spot Bond	4.16000	118.87284		4.16000	118.84191			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.91000	105.11661		4.91000	105.08699			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.95000	105.45427		5.94000	105.47434			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.05500	108.38573		11.06000	108.34504			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.57368			100.54008			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.84238			100.81503			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.88716			100.85845			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.92949			100.89944			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.66000	112.60072		4.66000	112.56991			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN03U	On 12/03/2015	Spot Bond	100.00000		61.23089		100.00000	61.08255			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.03000		171.59358		2.03000	171.55878			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		161.23083		2.76000	161.19495			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.06000		173.61315		2.06000	173.57776			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		183.91708		1.82000	183.88083			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.05125		76.28408		8.05625	76.25555			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.05125		76.28408		8.05625	76.25555			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		90.45000			90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.79886			100.77754			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		93.05000			93.05000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		92.00000			92.00000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		92.51000			92.51000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		89.03000			89.03000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		88.42000			88.42000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.45121			100.43177			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.32916			100.30918			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		88.07000			88.07000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.18500		101.53679		7.18500	101.51734			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		88.39000			88.39000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		91.01000			91.01000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		88.78000			88.78000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.64462			100.62511			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.48500		111.43757		7.48500	111.41532			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond	0.00000		100.31242			100.29091			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		85.85000			85.85000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		85.59000			85.59000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.64000		106.23186		2.64000	106.20860			0.00	0	30,000,000.00
ABN62	On 31/03/2028	Spot Bond	2.55000		157.21839		2.55000	157.18429			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.42000		209.55496		2.42000	209.51024			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		95.40000			95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		85.01000			85.01000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.60500		92.55178		9.59000	92.60855			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		94.88000			94.88000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		104.90000			104.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		102.71894			102.65695			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		91.04000			91.04000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.90500			100.73000			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		107.37151		9.63000	107.34391			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.62500		107.40882		9.61500	107.45592			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.94500		91.40943		8.93500	91.43362			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		105.20000			105.20000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		103.46000			103.46000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.72000		106.70308		9.71000	106.74939			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		88.92000			88.92000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		101.05831			101.03694			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.02138			100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.20500		108.82435		8.21000	108.78465			23,466,300,000,000.00	2,860,000,000	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.95000		105.29007		8.94000	105.31520			8,950,000,000,000.00	1,000,000,000	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.14500		102.88590		7.14500	102.86629			7,573,700,000,000.00	1,060,000,000	530,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.86500		98.36820		8.86000	98.36690			10,460,700,000,000.00	1,180,000,000	790,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.84500		96.10104		9.83500	96.14227			19,690,000,000,000.00	2,000,000,000	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.84500		105.75960		7.84500	105.73749			0.00	0	12,700,000.00
ABSI2	On 07/12/2023	Spot Bond	2.10000		275.54152		2.10000	275.48508			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.35000		128.81208		1.35000	128.78834			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.10000		130.62440		2.09000	130.68622			2,100,000,000,000.00	1,000,000,000	1,000,000,000.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00492		100.00000	0.00490			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		60.92247		100.00000	60.77487			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.64500		106.96397		11.64500	106.93107			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		101.95805			101.93066			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		3.89575		100.00000	3.88631			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		102.00779			101.97970			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		102.71342			102.67544			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		23.22049		100.00000	23.16424			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL042		On 20/08/2015	Spot Bond	0.00000	101.90830			101.88160			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	64.34665		11.00000	64.32825			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	23.22049		100.00000	23.16424			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	100.94633			100.92290			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	101.04064			101.01494			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.90425			100.88184			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.93269			100.90959			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.94519			100.92179			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.04523			100.02260			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.04523			100.02260			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.04548			100.02273			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.88152			100.85965			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.04548			100.02273			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.04497			100.02249			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	90.55824			90.53958			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	101.19562			100.84404			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.74796			100.72634			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.91566			100.89297			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.94386			100.92048			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.95519			100.93153			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL098	On 20/12/2025	Spot Bond	0.00000	100.93246			100.90936			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.88153			100.85965			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.38500	103.71103		9.38000	103.70619			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.08987			100.01815			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.76660			100.69491			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	84.33387			84.31382			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	164.66539			164.16617			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	164.73063			164.23072			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.90417			100.88175			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	101.47102			101.45080			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	101.47102			101.45080			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	101.35147			101.33052			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.87574			100.85401			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.86891			100.84734			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	101.92974			101.90775			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	101.27071			101.24906			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	101.92894			101.90697			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.63653			100.61416			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.61064			100.58880			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	101.04822			100.88486			0.00	170,000,000	1,900,000,000.00
ACL143	On 20/12/2016	Spot Bond	0.00000	102.68510			102.66370			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	102.38492			102.36505			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.90761			100.88510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL151		On 20/03/2017	Spot Bond	0.00000	100.88961			100.86755			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.79854			100.77867			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.77915			100.75974			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.81678			100.79647			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.88733			100.86532			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.84748			100.82642			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.80196			100.78201			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.81450			100.79425			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.69971		10.23000	103.67160			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.82686			100.80631			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.80766			100.78757			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	118.92174			119.14899			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.48000	102.33314		9.47500	102.32661			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.88385			100.86192			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	114.88657		1.75000	114.86413			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	101.12063			101.10170			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.81546			100.79518			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.85954			100.83794			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.88768			100.86539			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.83138			100.81047			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.88204			100.85990			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.40008			101.38007			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	102.84130			102.81997			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL182	On 20/06/2017	Spot Bond	0.00000	102.74673			102.72674			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.82125			100.80057			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	102.06085			102.03981			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.88204			100.85990			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.86386			100.84241			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.91206			100.88945			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.92683			100.90387			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	101.40543			101.38674			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	101.67764			101.65878			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.93033			100.90728			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.93033			100.90728			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.97757			100.95310			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.86516			100.84342			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.98622			100.96183			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	103.21249			103.19025			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.97757			100.95310			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	93.46054			93.44205			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.94968			100.92616			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.93265			100.90927			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	118.84917			118.50217			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	119.71073			119.36108			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.80885			100.78847			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.80096			100.78077			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	101.36058			101.34151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL212		On 20/09/2018	Spot Bond	0.00000	100.82237			100.80167			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.82575			100.80497			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.85954			100.83794			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.80998			100.78957			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.80885			100.78847			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.89397			100.87179			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	101.77261			101.74990			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.02092			99.99974			0.00	0	0.00
ADCP06		On 25/08/2014	Spot Bond	0.00000	101.11387			101.09647			0.00	0	0.00
ADCP07		On 25/08/2014	Spot Bond	0.00000	100.98521			100.96822			0.00	0	0.00
ADCP08		On 27/11/2014	Spot Bond	0.00000	101.10041			101.08144			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	16.09951		100.00000	16.06051			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	101.39614			101.37593			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	101.54287			101.52055			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	101.64062			101.61690			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.28768			100.26696			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.31590			100.29315			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.35345			100.32800			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.27553			100.25580			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.99000	99.63694		7.99500	99.60785			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.35358			100.32824			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.41046			100.38103			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.46000	103.67567		8.45500	103.67121			0.00	0	0.00

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	9.32000	116.84100		9.31000	116.87630			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	87.57878		100.00000	87.37558			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.29500	109.57467		7.29500	109.55333			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	82.90983		100.00000	82.72640			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.34500	100.98258		9.33000	101.05234			0.00	0	4,800,000,000.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.36921		100.00000	14.33741			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.07500	101.12402		10.07000	101.13603			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.80000	161.98553		2.80000	161.94930			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	101.07057			101.04940			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.96646			100.94831			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	101.01638			100.99769			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.35590			100.33743			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	100.89697			100.87833			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	101.77346			101.74508			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.75364			100.73462			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	100.83138			100.81047			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	101.06953			101.04196			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	101.29013			101.26548			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	102.66500			102.38500			0.00	0	0.00



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		99.56000			99.56000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		101.14466			101.12282			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		96.58778			97.85177			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.67000		289.38537		2.67000	289.32166			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		94.79731			96.22934			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000		97.36399			96.75990			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		100.00000		100.00000	1.55992			0.00	35,600,000,000	45,000,000,000.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.93919			100.91979			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.75245			100.73344			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.74116			100.72242			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.65989			100.63925			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.95000		106.14583		8.94500	106.13784			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.69552			100.67706			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		101.11761			101.09764			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.49476			100.47710			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		101.70926			101.68925			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		101.52501			101.50415			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.52000		101.65235		9.51000	101.67345			19,040,000,000,000.00	2,000,000,000	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.45000		108.47790		7.45000	108.45622			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		31.93485		100.00000	31.79441			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.67495			100.65138			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.61428			100.59276			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.62500		103.03054		7.62500	103.00930			0.00	0	0.00

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	106.34270		8.81000	106.30382			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.02537	102.42340		11.01270	102.40412			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.02491	101.28318		11.01739	101.25774			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.06129	101.24277		11.05281	101.21795			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.90753			100.87813			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.09768	101.17945		11.08823	101.15605			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.81874	100.91338		11.82122	100.87428			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.92910			100.89903			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.92910			100.89903			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.92917			100.89910			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.27537	100.72063		11.26270	100.70099			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.21165	101.24561		11.20029	101.22468			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.02491	101.28318		11.01739	101.25774			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.12351	101.40242		11.10955	101.38580			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.27957	101.01305		10.27922	100.98536			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.88169			100.85311			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.86412			100.83585			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.86412			100.83585			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.81744			100.79065			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.96720			99.96720			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.91770	100.32840		10.91798	100.29840			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.58000	99.75831		11.58500	99.71523			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.83867			100.81121			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.50500	97.52692		11.51000	97.48401			0.00	0	0.00

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	99.96718			99.96718			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.79982			100.77383			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	100.80093		9.28000	100.77580			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.85140			100.82353			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.35000	97.36383		11.34500	97.34820			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.82593			100.79887			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.84716			100.81942			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.84716			100.81942			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	99.83982			99.83982			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.81574			100.78900			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.86418			100.83615			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.81565			100.79695			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	99.96721			99.96721			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.86418			100.83615			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.81744			100.79065			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.83433			100.80724			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.86427			100.83624			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.62270			100.60228			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.02537	102.66304		14.01270	102.63536			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.22051	101.60571		15.21365	101.57789			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.11322	101.38433		14.10430	101.35745			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	101.12149			101.08502			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	101.12149			101.08502			0.00	0	0.00

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	101.12149			101.08502			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	101.16344			101.12564			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.97412			100.94236			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	18.73180		100.00000	18.69626			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.19841		100.00000	20.14948			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.38282		100.00000	18.33828			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.34742		100.00000	11.31993			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.34742		100.00000	11.31993			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.71958		100.00000	13.68634			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.88777		100.00000	11.85898			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	100.24202			100.22377			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.21185			100.19248			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.42208			100.40391			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.44911			100.42986			0.00	1,600,000,000	800,000,000.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	7.72671		100.00000	7.70799			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	7.72671		100.00000	7.70799			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond		100.00000	95.30026		100.00000	95.05208			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond		100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond		100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.00000	177.96122		2.00000	177.92531			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.24000	148.10419		8.23000	148.26688			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.24000	148.45022		8.23000	148.61146			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.62500	98.29268		8.61500	98.34736			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	101.12323			101.10146			0.00	0	0.00

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		100.83535			100.81458			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.95000		99.84991		7.94500	99.84414			1,590,000,000,000.00	200,000,000	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.31806			101.29913			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.22519			100.20460			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.22963			100.20863			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.24441			100.22207			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.25918			100.23549			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.30019			100.27275			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		21.53858		100.00000	21.48640			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.03624			100.01807			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.03808			100.01896			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.03886			100.01935			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.03912			100.01947			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.04226			100.02100			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.04643			100.02301			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		13.48704		100.00000	13.45437			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		13.48704		100.00000	13.45437			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.84579			100.82632			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.91304			100.89206			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.93137			100.90998			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.35500		104.33606		8.36000	104.30120			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.98635			100.96373			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		101.08391			101.05909			0.00	0	0.00

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		9.62716		100.00000	9.60384			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		9.62716		100.00000	9.60384			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.99500		99.90427		6.99500	99.88514			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		102.11319			102.09364			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.60526			100.58539			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.65000		101.56729		8.64500	101.56358		25,950,000,000,000.00	3,000,000,000	3,000,000,000	1,500,000,000.00
BIDC36	On 05/08/2014	Spot Bond	0.00000		99.93006			99.91257			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000		99.40402			99.38650			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000		98.67676			98.65935			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		101.25306			101.23519			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		101.45915			101.43837			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		101.24343			101.22539			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		101.30805			101.28909			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		101.42550			101.40486			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		101.91403			101.88638			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		102.71290			102.67435			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		60.79154		100.00000	60.64428			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.16403			100.14016			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.16878			100.14424			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		18.94937		100.00000	18.90346			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.87729			100.85675			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		101.54113			101.51989			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.44500		104.51737		7.44500	104.49645			0.00	0	7,800,000.00
CBL08	On 02/11/2016	Spot Bond	9.45500		112.67628		9.46000	112.63744		5,105,700,000,000.00	540,000,000	540,000,000	270,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL09	On 29/01/2017	Spot Bond	0.00000	100.04071			100.05662			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.10500	104.71628		9.11000	104.68282			11,290,200,000,000.00	1,240,000,000	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.26000	104.72080		11.25500	104.70573			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	99.99943			99.97218			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.51000	100.13750		11.50500	100.12376			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	101.68173			101.66084			0.00	0	8,600,000.00
CBL16	On 18/05/2017	Spot Bond	9.34500	102.12705		9.35000	102.08960			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	101.96756			101.93858			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.95000	101.53217		11.94500	101.51783			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.76011			100.74171			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	101.25295			101.22432			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	99.90346			101.71559			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.27000	94.42483		10.26000	94.43983			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.07000	115.77786		10.06000	115.81029			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.92000	112.07018		9.91000	112.10703			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.25000	116.93844		9.24000	116.98228			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	101.59764			101.56682			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.70500	104.59522		11.71000	104.55549			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	101.93600			101.91051			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	101.82634			100.94223			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	103.76207			102.28251			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.27371			100.24627			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.43287			100.38939			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG01	On 06/06/2015	Spot Bond	0.00000	101.37700			101.35179			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	101.39795			101.37418			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.73510			100.71114			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.76503			100.74013			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.79968			100.77368			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	102.64192			102.60495			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	102.61411			102.57753			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	102.76107			102.72243			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	101.81468			101.79151			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.90428			100.88186			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	101.83867			101.81940			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	101.19364			101.16636			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.83429		10.11000	100.80727			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	101.19364			101.16636			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.49048			100.46961			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	120.27595		2.76000	120.24908			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	104.44527			104.44527			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	120.29335		3.14000	120.26530			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	103.44102		8.25000	103.41830			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	101.19364			101.16636			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	101.19364			101.16636			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	119.86027		3.10000	119.83255			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	119.54358		2.40000	119.51818			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	101.28335			101.25180			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN213		On 12/10/2014	Spot Bond	0.00000	100.46497			100.44699			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.33113			100.31105			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.54500	102.39640		8.54500	102.37299			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.54801			100.52950			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.54039			100.52213			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.23136			100.21029			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.23758			100.21593			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.59500	102.50957		8.59500	102.48599			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.59500	102.50957		8.59500	102.48599			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.64500	101.31127		8.64500	101.28784			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.92703			100.90406			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	101.02478			100.99946			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.48659			100.46776			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.48659			100.46776			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	101.28500			101.25567			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	101.58183			101.56166			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.94026			100.91698			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	101.33396			101.31333			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	101.41970			101.39778			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	104.06903		9.35000	104.04276			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	104.06903		9.35000	104.04276			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	101.33389			101.31326			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	101.33754			101.31686			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN246	On 24/02/2017	Spot Bond	0.00000	90.88795			90.88795			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	102.18542			102.15186			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	101.10698			101.08827			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	102.14354			102.11062			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.99419			100.97540			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.99419			100.97540			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.99419			100.97540			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.99419			100.97540			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.99419			100.97540			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	101.06203			101.04296			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	101.23527			101.21444			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.35401			101.33330			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	101.35401			101.33330			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	101.35401			101.33330			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	101.35401			101.33330			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.23980			101.21883			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.28000	104.70591		9.27500	104.69884			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	101.41719			101.39723			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.58626			100.56569			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	101.05780			101.03169			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	102.03032			101.99882			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	101.27469			101.25376			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	101.26935			101.24856			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	101.32274			101.30170			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN275	On 22/05/2017	Spot Bond	0.00000	101.42898			101.40830			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	101.60781			101.58305			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	101.52510			101.50431			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	103.73231			103.71112			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	102.23938			102.21911			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.09901			101.07981			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.93047			100.91122			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.82012			100.79947			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.22066			100.20042			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	101.86071			101.83972			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.10174			101.07749			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.85031			100.82584			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	103.52187			103.50013			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.74374			100.71951			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.84059			100.81638			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.60958			100.58509			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.99184			100.96731			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.74378			100.71954			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.74378			100.71954			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.73235			100.70826			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	121.47362			121.47362			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	102.42369			102.40058			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	121.60015			121.60015			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN304	On 20/12/2017	Spot Bond	0.00000	120.98486			120.98486			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	121.39411			121.39411			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	118.28936			118.28936			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	118.29872			118.29872			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	101.83275			101.80862			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.88500	94.79523		10.87000	94.84467			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.40500	96.39634		11.39000	96.44443			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.69823			100.67522			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.99104			100.96624			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	101.78973			101.76615			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.17129			100.14985			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.02349			100.00000			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	102.20147		8.80500	102.17754			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.86516			100.84342			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.17298			100.15133			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	114.70200			114.70200			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.90679			100.88405			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.92366			100.90050			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.98879			100.96406			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.94984			100.92632			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	101.33558			101.30277			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	101.33558			101.30277			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	104.19973			104.16618			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	101.04077			101.01506			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN335	On 30/06/2017	Spot Bond		0.00000	100.69823			100.67522			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	104.88795			104.88795			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	104.88999			104.88999			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.08758			100.06567			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	101.15340			101.12467			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.70251			100.67936			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	101.32709			101.29449			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	101.08596			101.05916			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.82461			100.80410			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.95736			100.93338			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.08673			100.06504			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	99.78789			101.65504			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.68117			100.65870			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.08239			100.01293			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	101.77685			101.74927			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	101.77685			101.74927			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	101.31469			101.29358			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	101.31289			101.28026			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond		0.00000	101.91270			101.88301			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	101.84932			101.82062			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.04330			100.02165			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.17023			100.14893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN360	On 20/03/2019	Spot Bond	0.00000		100.78404			100.76427			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		103.75665		10.55000	103.72767			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.06500		106.70696		10.05000	106.77163			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		102.75521			102.73318			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		99.86924			99.84312			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.20500		108.94028		12.19000	108.99156			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		99.86377			99.83657			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.23500		102.35647		12.22000	102.40346			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.66500		102.36502		10.65000	102.41669			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		99.86377			99.83657			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.09034			100.06774			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		101.05606			101.02969			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.96971			100.94544			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.26951			100.24495			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.86516			100.84342			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.72979			100.70578			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.57000		104.70465		9.56000	104.72105			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.93285			100.90344			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.96073			100.93667			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		103.81464		10.55000	103.78564			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		98.11992		11.00000	98.08927			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.21932			100.19928			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.24234			100.21805			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.20581			100.18508			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN384	On 20/09/2024	Spot Bond	11.99500	100.93040		11.98000	100.91907			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.23924			100.21259			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.08623			100.06466			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.07209		100.00000	0.51853			0.00	0	1,000,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.49330		7.01000	39.48597			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	159.17774			158.76372			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.62500	136.95998		8.61500	136.99778			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.24000	148.10419		8.23000	148.26688			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.24000	148.45022		8.23000	148.61146			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	91.48019			91.46105			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	91.40735			91.38804			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.46846			100.44566			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.46846			100.44566			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.93837			100.91513			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.87470			100.85299			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.88726			100.86525			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.45984						0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.88204			100.85990			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.17129			100.14985			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.79870			100.77857			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.84265			100.82146			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.83702			100.81596			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.29266			100.27158			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		101.56481			101.54061			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.37016			100.34651			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.09500		107.34199		9.09500	107.31583			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.75500		102.16639		8.76000	102.12635		12,782,300,000,000.00	1,460,000,000	1,823,400,000.00	
COJ05	On 05/06/2023	Spot Bond	10.18000		113.49448		10.17000	113.52564			0.00	0	769,500,000.00
COJ06	On 09/12/2015	Spot Bond	8.44500		104.51911		8.44500	104.49549			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.77000		108.66365		9.76000	108.68507			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.84500		103.53204		9.83000	103.59956			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.19500		96.81181		10.18000	96.86714			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.97000		97.92416		10.96000	97.96285			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.97000		90.81949		10.96000	90.85786			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		101.41995			101.40043			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		101.33941			101.31790			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		101.21007			101.18946			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.48120			100.46353			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000		100.05127		100.00000	83.08705			0.00	25,000,000,000	25,000,000,000.00
CPV01	On 30/06/2029	Spot Bond	11.09000		100.37692		11.08000	100.40247			0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		12.66539		100.00000	12.63471			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		3.99925		100.00000	3.97946			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.39681		100.00000	14.32171			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.14423			100.07693			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.08000		98.97156		8.08500	98.93681			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000		101.09567			101.07854			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG51	On 03/09/2014	Spot Bond	0.00000	100.95826			100.94118			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	101.18073			101.16358			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	78.00555	100.00000	77.84471				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	101.05063			101.03024			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000	101.48377			101.46671			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	101.04559			101.02692			0.00	0	0.00
DLTC05	On 15/08/2014	Spot Bond	0.00000	100.28527			100.26849			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.32216			100.30321			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.52396			100.49117			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	101.15117			101.12248			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.27638			100.24175			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	100.00000	15.21379	100.00000	15.13295			630,000,000,000,000.00	6,300,000,000	4,000,000,000.00	
DRD04	On 03/07/2015	Spot Bond	0.00000	100.83920			100.80912			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.77000	102.39004	8.76000	102.41736				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.32500	115.09966	7.32500	115.07704			9,669,000,000,000,000.00	1,320,000,000	660,000,000.00	
DV22	On 07/02/2020	Spot Bond	8.40500	104.38522	8.40000	104.38382			99,515,200,000,000,000.00	11,840,000,000	4,927,400,000.00	
DV23	On 27/02/2023	Spot Bond	8.94500	110.49186	8.93000	110.55731			106,803,300,000,000,000.00	11,940,000,000	5,677,200,000.00	
DV24	On 18/02/2024	Spot Bond	9.04500	108.44727	9.03000	108.51799			0.00	0	0.00	
DV29	On 18/02/2029	Spot Bond	9.62500	108.24341	9.62000	108.25508			5,775,000,000,000,000.00	600,000,000	300,000,000.00	
DVC003	On 09/12/2014	Spot Bond	0.00000	100.90942			100.89172			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.62452			100.60712			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.63930			100.62139			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.53606			100.51818			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVF16	On 19/11/2016	Spot Bond	0.00000		101.48686			101.46857			0.00	0	500,000,000.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.78318			100.76463			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.05500		125.51014		8.05000	125.50990			32,220,000,000,000.00	4,000,000,000	2,003,940,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		101.27509			101.24217			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		134.81967		0.10000	134.79939			400,000,000,000.00	4,000,000,000	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.98000		123.26095		1.98000	123.23615			5,940,000,000,000.00	3,000,000,000	8,200,000,000.00
EL29	On 19/11/2029	Spot Bond	2.00000		110.46718		2.00000	110.44489			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.13500		108.54474		2.13500	108.52246			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.13500		101.57415		2.13500	101.55325			25,833,500,000,000.00	12,100,000,000	15,900,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.67000		104.08790		9.66000	104.10701			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.52000		109.93344		9.51000	109.95574			0.00	0	86,000,000.00
EMM03	On 04/05/2024	Spot Bond	10.02000		102.58399		10.01000	102.61823			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.31500		96.66120		10.31000	96.65620			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.40000		104.29002		10.39500	104.28453			0.00	0	4,768,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000		101.46049			101.44036			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		101.25851			101.23767			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.86841			100.85008			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		99.89634			99.87889			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		101.30571			101.28730			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		101.31579			101.29723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ205U	On 10/09/2014	Spot Bond	100.00000		90.12346		100.00000	89.90148			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000		85.77293		100.00000	85.57843			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000		96.56085		100.00000	96.30607			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		60.15826		100.00000	59.97044			0.00	0	0.00
EQ210U	On 14/08/2014	Spot Bond	100.00000		96.56085		100.00000	96.30607			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		130.96555		3.00000	130.93553			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.50500		102.26074		11.50500	102.22966			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		103.93961			103.91605			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.09331			100.06923			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.87717			100.85403			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.93000		98.81206		9.92500	98.80068			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.58105			100.55909			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		101.36927			101.34730			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		101.68316			101.66003			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		101.55183			101.53051			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		101.51786			101.49650			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		101.71342			101.68988			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		101.66879			101.64533			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		101.44071			101.42090			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		101.98001			101.96093			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		101.40711			101.38729			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		101.46753			101.44687			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		101.39502			101.37538			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA17	On 17/11/2025	Spot Bond	0.00000		101.44538			101.42503			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.91500		104.10632		6.91500	104.08699			109,049,550,000,000.00	15,770,000,000	10,940,000,000.00
ES18	On 20/04/2018	Spot Bond	7.76000		107.31565		7.75500	107.30970			396,315,616,000,000.00	51,071,600,000	24,100,000,000.00
ES23	On 25/01/2023	Spot Bond	8.49500		109.15402		8.48000	109.22396			149,950,059,966,000.00	17,651,566,800	5,339,795,100.00
ES26	On 02/04/2026	Spot Bond	8.84000		95.45833		8.83000	95.50424			184,048,800,000,000.00	20,820,000,000	4,023,900,900.00
ES33	On 15/09/2033	Spot Bond	9.53000		85.10676		9.54000	85.01006			1,332,294,000,000,000.00	39,800,000,000	27,100,000,000.00
ES42	On 25/04/2042	Spot Bond	9.73500		90.47349		9.74500	90.36437			321,255,000,000,000.00	33,000,000,000	12,000,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		101.52106			101.50010			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		101.57145			101.54979			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		101.36512			101.34402			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.27836			100.25767			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.71878			100.69798			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		101.18019			101.16116			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.39896			100.38025			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		102.62885			102.61047			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.22930	100.00000		10.20451			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		9.95505	100.00000		9.93093			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.81827			100.79823			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.85333			100.83249			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.92321			100.90080			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.99280			100.96882			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.74500		103.63817		6.74500	103.61918			11,871,200,000,000.00	1,760,000,000	850,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.35000		97.93235		9.34500	97.92526			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.91717			100.89896			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB09	On 10/06/2017	Spot Bond	0.00000		100.91710			100.89889			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.15177			100.12965			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		104.74874			104.72721			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		101.31554			101.29313			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		101.33838			101.31558			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.27000		100.30857	10.26000		100.32904			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.15000		104.20386	11.14500		104.19029			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		99.52616			99.50090			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.20000		129.74315	2.19000		129.80412			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.13000		274.91659	2.13000		274.86006			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.35000		109.15939	2.35000		109.13633			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.53000		157.57578	2.53000		157.54168			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.31000		212.91883	2.31000		212.87403			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.75500		111.13850	7.75500		111.11552			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.86800		61.28255	7.86900		61.26643			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46800		38.71542	9.46800		38.70677			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000		37.71542	9.70000		37.40450			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		66.73143	100.00000		66.60483			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		69.03059	100.00000		68.89962			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		102.10712			102.07475			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		102.04884			102.01736			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		102.04884			102.01736			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		101.59389			101.56578			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC108		On 24/02/2017	Spot Bond	0.00000	102.01423			101.98328			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	101.05212			101.02615			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	101.24603			101.21757			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.90433			100.88191			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.99759			100.97293			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	101.22776			101.19971			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.97757			100.95310			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	100.92927			100.90598			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	101.06312			101.03660			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	100.96073			100.93667			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	101.02468			100.99907			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC134		On 20/09/2017	Spot Bond	0.00000	101.27391			101.24223			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.23490			101.20417			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	15.04985		100.09221	15.01336			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.86742			100.84562			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	112.37458			112.30054			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	101.04731			101.02145			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	101.17679			101.14781			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	101.88485			101.85587			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	104.43419			104.37506			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.97476			100.95064			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000			98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.98615			100.96177			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.89632			100.87409			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.91017			100.88734			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	101.20700			101.17697			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.89330			100.87088			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond	13.22500		58.50840		13.22500	58.48772			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.83927			100.81816			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.84040			100.81925			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		101.26782			101.23665			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.88092			100.85880			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.59500		97.19597		3.59500	97.17220			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.92141			100.89831			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.92141			100.89831			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		103.57387			103.54998			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.69823			100.67522			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		98.96795			98.94526			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		98.11335			98.44667			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.86516			100.84342			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.84378			100.82255			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		102.20538			102.17894			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.99664			100.97172			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		101.65891			101.63758			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		102.18161			102.15545			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.09675			100.07254			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		101.15117			101.12248			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.90118			100.87856			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		101.15005			101.12139			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.83364			100.81266			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000		102.49980			102.46097			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC188	On 20/03/2019	Spot Bond		0.00000	100.91017			100.88734			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.91017			100.88734			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.84585			100.82637			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.58577			100.56519			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.61990			100.59819			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.86638			100.84734			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.44089			100.42116			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.96409			100.93996			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.42291			100.40310			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.84849			100.82945			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.40196			100.38220			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.40315			100.38333			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.29855			100.27651			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.26826			100.24825			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.29855			100.27651			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.26704			100.24712			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	101.90183			101.88008			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	102.06740		8.75000	102.04339			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.78426			100.76274			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.67681		100.00000	9.63535			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.82851		100.00000	8.79068			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.97812			100.95393			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.97247			100.94842			0.00	0	0.00

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		101.15012			101.12737			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.08894			100.01792			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.44000		119.35747		3.43000	119.40868			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.99066			100.96616			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		101.00088			100.97614			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.42000		119.51732		3.41000	119.56867			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.69000		127.14561		1.69000	127.12097			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.44000		119.35747		3.43000	119.40868			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.67000		124.77467		2.67000	124.74725			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.74000		131.80136		2.74000	131.77207			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.09982			100.02619			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		95.28516			95.77210			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		101.37019			101.33895			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		101.39452			101.36273			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.85874			100.83742			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.98388			100.95954			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		103.07594			103.01990			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		101.15190			101.12352			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		101.10879			101.08145			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.93602			100.91256			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		101.27282			101.24376			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.93490			100.91147			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		102.86359			102.81241			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		91.89759			92.38761			0.00	0	0.00

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	91.76718			92.37468			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.81525			100.79646			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	10.04762		100.00000	10.02329			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	24.31563		100.00000	24.25672			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond		100.00000	58.14439		100.00000	57.96285			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.81000	149.09420		4.81000	149.05293			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.84977			100.83187			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	101.81239			101.79386			0.00	0	500,000,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	101.83478			101.81584			0.00	0	24,800,000,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	103.26234			103.24320			0.00	0	19,200,000,000.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.78751			100.76797			0.00	0	35,450,000,000.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.09895			100.07971			0.00	0	2,014,800,000.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	100.79693			100.77734			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		2.18800	97.64649		2.18800	97.62630			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.52500	129.69709		2.52000	129.78813			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.21701			100.19715			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	100.25094		10.38000	100.22303			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	100.25094		10.38000	100.22303			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond		0.00000	103.79000			103.79000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond		0.00000	100.05092			100.03395			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.04750			100.02375			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.66500	104.67793		2.66000	104.74868			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.62000	203.60396		2.62000	203.55941			0.00	0	0.00

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	2.63500		105.24193		2.63000	105.31326			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.46316			100.44612			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.65000		202.72924		2.65000	202.68473			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.07677			100.05116			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.45000		108.13981		2.45000	108.11669			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.72500		103.56082		2.72000	103.63045			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.57983			100.56222			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.64000		264.54841		2.64000	264.49039			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.14000		274.70864		2.14000	274.65210			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.86000		260.22129		2.86000	260.16268			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.57000		126.54059		2.56000	126.59851			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.08415			100.01380			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.10000		126.63035		2.09000	126.69027			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.24456			100.22228			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.50312			100.48170			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		99.93952			99.91938			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.50500		104.44045		2.50000	104.52562			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		19.22382		104.97509	19.17518			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		23.38833		101.07593	23.33113			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		15.65726		100.44759	15.61918			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		21.77196		100.76967	21.71885			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.14000		114.92223		2.14000	114.89856			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		109.57022		2.31000	109.54720			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.50931			98.50821			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.34000		109.26193		2.34000	109.23889			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.48992			101.46606			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.34000		342.83665		2.34000	342.76421			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		101.82346			101.80189			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		101.71895			101.69878			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		101.63755			101.61820			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.36997			101.34836			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		101.22319			101.20322			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.46656			100.44485			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.74500		103.74380		5.88500	103.71489			1,263,900,000,000.00	220,000,000	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.71500		104.53070		6.71500	104.51194			1,343,000,000,000.00	200,000,000	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.51500		103.94338		7.51500	103.92255			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.89500		104.84106		7.90000	104.80524			0.00	0	20,850,000,000.00
FRX18	On 14/04/2018	Spot Bond	8.02000		110.91236		8.01500	110.90506			0.00	0	300,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.57500		103.66156		8.57000	103.65907			13,205,500,000,000.00	1,540,000,000	7,170,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.74000		102.94273		8.73000	102.96564			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.33500		94.01236		9.32000	94.07111			0.00	0	18,700,000,000.00
FRX24	On 10/12/2024	Spot Bond	9.49000		109.69730		9.49000	109.66951			0.00	0	10,000,000,000.00
FRX26	On 01/10/2026	Spot Bond	9.79000		101.10511		9.79000	101.07872			9,790,000,000,000.00	1,000,000,000	30,500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.12500		99.24390		10.12000	99.25510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond		10.36000	80.60331		10.37000	80.50693			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	100.73343			100.71512			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.76197			100.74297			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.77337			100.75409			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.80182			100.78186			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.84736			100.82631			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.88151			100.85964			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	101.02930			101.00387			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	101.23109			101.21382			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	101.29687			101.27869			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	101.35654			101.33753			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	101.37052			101.35131			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	101.41032			101.39056			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	101.47005			101.44946			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	101.51982			101.49854			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	101.73873			101.71440			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.64736			100.62657			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.93739			100.91801			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.15500	103.64967		9.16000	103.61254			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT29	On 04/08/2014	Spot Bond		0.00000	101.44055			101.42418			0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond		100.00000	99.44954		100.00000	99.26740			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond		0.00000	98.52550			98.50856			0.00	0	0.00

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	100.13313			100.11409			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.13590			100.11647			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.14127			100.12107			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.14794			100.12678			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.15717			100.13469			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	101.05989			101.03934			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	102.39726			102.37886			0.00	0	500,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.31753			100.29700			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	102.15836			102.13956			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.49681			100.47839			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	101.00983			100.98942			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	101.51811			101.49651			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.73809			100.71770			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	101.19509			101.17656			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.62164			100.60334			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	101.79798			101.77735			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.17335			100.14813			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.68975			100.67058			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.96790			100.94745			0.00	0	0.00

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	99.94275			99.92354			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	99.99989			99.98057			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond		0.00000	101.39377			101.37737			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond		0.00000	100.06825			100.05119			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	100.23180			100.21068			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.12253	94.41459		8.12253	94.39379			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	100.24219			100.22013			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.47521	104.41639		8.47521	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	100.25553			100.23225			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.92542	104.41639		8.92542	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	100.27182			100.24706			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	100.29128			100.26973			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.36115			100.33805			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.37476			100.35085			0.00	0	0.00



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	101.80939			101.78790			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.18500	106.06665		9.19000	106.02910			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.14500	107.52326		8.14000	107.52439			32,905,800,000,000.00	4,040,000,000	2,120,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.92000	279.32704		1.92000	279.27119			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.94000	285.13382		1.94000	285.07667			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.49000	97.89161		9.50000	97.77962			21,827,000,000,000.00	2,300,000,000	3,611,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.52000	97.59079		9.53000	97.47781			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	55.87162		100.00000	55.73627			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	14.50500		100.00000	14.46986			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	85.73912		100.00000	85.54201			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	38.90761		100.00000	38.81335			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	19.86028		100.00000	19.81218			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	16.02160		100.00000	15.98279			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	59.29310		100.00000	59.14947			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.70000	116.05447		1.70000	116.03199			24,161,080,000,000.00	14,212,400,000	03,227,900,000.00
I2038	On 31/01/2038	Spot Bond	1.90500	120.15867		1.90000	120.24528			128,565,402,000,000.00	67,488,400,000	98,987,900,000.00
I2046	On 31/03/2046	Spot Bond	1.95000	120.98092		1.94000	121.22703			2,613,000,000,000.00	1,340,000,000	83,520,705,200.00
I2050	On 31/12/2050	Spot Bond	2.00000	127.47236		2.00000	127.44664			82,798,400,000,000.00	41,399,200,000	29,548,594,100.00
IBC01	On 16/03/2015	Spot Bond	0.00000	94.75000			94.75000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.64500	105.56987		7.64500	105.54835			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	101.56764			101.54810			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.65661			101.63833			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.14500	105.61034		8.14500	105.58742			0.00	0	0.00

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	109.73132		8.06000	109.69174			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	101.40029			101.38104			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.66000	119.71625		4.66000	119.68333			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.96500	104.30551		7.96500	104.28300			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	99.94629			99.92828			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	99.94299			99.92392			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		1.51000	128.31429		1.51000	128.29009			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.17000	130.00681		2.16000	130.06804			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.89496			100.87669			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	101.78306			101.76387			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.17500	104.71641		8.18000	104.67771			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	101.31379			101.29560			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	102.45287			102.43392			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	101.78297			101.76450			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.78000	98.09074		8.77500	98.08531			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.24500	91.93061		9.24000	91.92799			0.00	0	16,450,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	101.12605			101.10750			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.25500	99.54605		8.26000	99.50875			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.29500	99.09352		9.29000	99.09115			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.01758			99.99990			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.01815			99.99993			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90500	98.83069		7.90500	98.80988			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.56000	98.52493		8.55500	98.51898			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.01999			99.99976			0.00	0	0.00

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	101.47083			101.45237			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.82500	105.54193		7.83000	105.50813			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.52000	106.74568		8.51500	106.73991			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.69500	108.10055		9.68000	108.16654			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.59225			100.57278			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.15263			100.13337			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.05697		100.00000	8.85688			0.00	0	99,300,000,000.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.05827		100.00000	1.55276			0.00	0	73,700,000,000.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.05942		100.00000	0.34558			0.00	0	7,500,000,000.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00478		100.00000	0.00477			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.29185			100.27286			0.00	0	600,000,000.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.19783			100.17791			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.92000	99.55393		8.91000	99.57643			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.41319		5.00000	101.39951			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.41319		5.00000	101.39951			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.01342		5.00000	100.00000			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.41319		5.00000	101.39951			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.51813		4.00000	101.50721			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	30.12549		100.00000	29.98823			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	29.90416		100.00000	29.76791			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	29.90416		100.00000	29.76791			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	109.15579		9.20000	109.12896			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.68838			100.66593			0.00	0	0.00

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	100.68838			100.66593			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	101.68321			101.66009			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.19369		100.00000	8.17384			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	101.60008			101.58108			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	101.47140			101.45245			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.89500	103.34670		8.89500	103.32226			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	101.20877			101.18992			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.87048			100.85283			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	99.31101			99.28524			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	10.35379		100.00000	10.32871			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	58.14439		100.00000	57.96285			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	68.60902		100.00000	68.48030			0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000	81.19502		100.00000	81.19501			0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000	98.91599		100.00000	98.64865			0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000	98.53059		100.00000	98.26923			0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000	96.72977		100.00000	96.47786			0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000	94.99359		100.00000	94.75064			0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000	99.20000		100.00000	98.41270			0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000	95.34848		100.00000	94.63158			0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000	97.55146		100.00000	96.92210			0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000	91.58459		100.00000	90.90112			0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000	87.02679		100.00000	86.40958			0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000	82.56387		100.00000	82.11270		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN470U		On 21/10/2014	Spot Bond	100.00000	81.83857	100.00000	81.65548				0.00	0	0.00
IN471U		On 28/10/2014	Spot Bond	100.00000	80.57395	100.00000	80.39648				0.00	0	0.00
INA432		On 05/08/2014	Spot Bond	6.00000	99.86867	6.00000	99.86867				0.00	0	0.00
INA433		On 12/08/2014	Spot Bond	6.05000	99.75199	6.05000	99.75199				0.00	0	0.00
INA435		On 26/08/2014	Spot Bond	6.15000	99.51375	6.15000	99.51375				0.00	0	0.00
INA437		On 09/09/2014	Spot Bond	6.15000	99.28069	6.15000	99.28069				0.00	0	0.00
INA441		On 07/10/2014	Spot Bond	6.25000	98.79885	6.25000	98.79885				0.00	0	0.00
INA442		On 14/10/2014	Spot Bond	6.25000	98.68199	6.25000	98.68199				0.00	0	0.00
INA443		On 21/10/2014	Spot Bond	6.25000	98.56540	6.25000	98.56540				0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.77825		100.75293				0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	11.02537	101.96087	11.01270	101.94168				0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	11.02537	100.93820	11.01270	100.91920				0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.88306		100.85957				0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	101.45365		101.42501				0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.86549		100.84246				0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	102.11940	6.50000	102.10155				0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.94950		100.92571				0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.60101		100.58127				0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	95.57460		95.57843				0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.85429		100.83428				0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.30650		100.28771				0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.84561		100.82280				0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	102.22185		102.20136				0.00	0	0.00

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	100.69597			100.67832			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	100.69032			100.67280			0.00	0	0.00
ING241		On 03/02/2015	Spot Bond	0.00000	99.94653			99.92872			0.00	0	0.00
ING242		On 10/02/2015	Spot Bond	0.00000	101.40027			101.38223			0.00	0	0.00
ING243		On 18/02/2015	Spot Bond	0.00000	101.28909			101.27136			0.00	0	0.00
ING244		On 18/02/2015	Spot Bond	0.00000	101.27393			101.25641			0.00	0	0.00
ING245		On 28/08/2014	Spot Bond	0.00000	101.09169			101.07410			0.00	0	0.00
ING247		On 17/09/2014	Spot Bond	0.00000	102.22390			102.20767			0.00	0	0.00
ING251		On 12/04/2015	Spot Bond	0.00000	100.28367			100.26615			0.00	0	0.00
ING254		On 28/11/2014	Spot Bond	0.00000	101.17534			101.15726			0.00	0	0.00
ING257		On 22/12/2014	Spot Bond	0.00000	100.65556			100.63784			0.00	0	0.00
ING263		On 15/01/2015	Spot Bond	0.00000	100.26463			100.24719			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.81744			100.79065			0.00	0	0.00
INGR02		On 28/11/2014	Spot Bond	0.00000	101.10397			101.08612			0.00	0	0.00
INGR04		On 08/05/2015	Spot Bond	0.00000	101.64178			101.62247			0.00	0	0.00
INGR05		On 07/11/2014	Spot Bond	0.00000	98.30581			98.28852			0.00	0	0.00
IP271U		On 09/10/2014	Spot Bond	100.00000	84.10138		100.00000	83.90805			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.60700			100.58765			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.34375			100.32296			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.34861			100.32755			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.65500	102.96495		8.65500	102.94112			0.00	0	0.00
IPF07		On 01/07/2017	Spot Bond	0.00000	100.59788			100.57759			0.00	0	0.00
IPF08		On 01/07/2018	Spot Bond	0.00000	100.61303			100.59225			0.00	0	0.00
IPF09		On 01/07/2019	Spot Bond	0.00000	100.62315			100.60204			0.00	0	0.00

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	100.28425		100.26753			0.00	0	0.00
IPL10		On 20/05/2021	Spot Bond	9.47000	101.33964	9.46000	101.36338			18,940,000,000,000.00	2,000,000,000	1,000,000,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.94379		100.92257			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	8.65500	106.37742	8.66000	106.33909			43,275,000,000,000.00	5,000,000,000	1,250,000,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.48377		100.46318			0.00	0	0.00
IPL8		On 10/10/2020	Spot Bond	0.00000	100.43566		100.41435			0.00	0	0.00
IPL9		On 20/05/2021	Spot Bond	0.00000	101.79069		101.76991			0.00	0	0.00
IV012		On 26/11/2014	Spot Bond	0.00000	101.65618		101.63060			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.89933		100.87543			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.82500	102.57607	8.82500	102.55188			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	102.72612		102.70393			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	101.30096		101.27712			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.26000	123.49788	3.25000	123.49834			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.71000	138.01917	3.71000	137.98493			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.66662		100.64333			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.45753		100.43416			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.35368		100.28097			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	101.12512		101.10196			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.77722		100.75407			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.70000	96.25633	3.70000	96.23252			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.70000	102.37275	3.70000	102.34743			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	101.21058		101.18620			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	101.89475		101.87056			0.00	0	0.00

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	100.87048			100.85283			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.40000	113.56358		10.39500	113.54849			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.20909			100.18402			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.81000	136.49668		3.81000	136.46245			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000	99.85235		100.00000	99.58392			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000	98.00926		100.00000	97.75066			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000	97.63779		100.00000	98.32813			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000	99.17355		100.00000	98.36066			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000	92.16518		100.00000	91.60320			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000	88.37014		100.00000	87.85337			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000	84.89619		100.00000	84.41925			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	101.18462			101.16552			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.24607			100.22755			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	101.28623			101.26809			0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.00000	99.83589		6.00000	99.83589			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.15000	99.36380		6.15000	99.36380			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.15000	99.24749		6.15000	99.24749			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.25000	98.76543		6.25000	98.76543			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.25000	98.64865		6.25000	98.64865			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	101.73079			101.70932			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.74478			100.67637			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.49911			100.43152			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.51674			100.49708			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	99.83193			99.81486			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC014		On 20/05/2016	Spot Bond	0.00000	101.35067			101.33173			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	101.51603			101.49410			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	101.18557			101.16538			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.34384			100.32305			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.34627			100.32535			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.35114			100.32995			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.32923			100.30926			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.23032			100.20934			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.01264			100.03847			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	100.85797			100.83722			0.00	0	0.00
IVC024		On 15/11/2016	Spot Bond	0.00000	101.51912			101.49945			0.00	0	0.00
IVC025		On 26/02/2016	Spot Bond	0.00000	101.21806			101.19912			0.00	0	0.00
IVC026		On 26/02/2016	Spot Bond	0.00000	101.20527			101.18653			0.00	0	0.00
IVC027		On 03/04/2019	Spot Bond	0.00000	100.58563			100.56435			0.00	0	0.00
IVC028		On 09/04/2015	Spot Bond	0.00000	100.39196			100.37351			0.00	0	0.00
IVC029		On 24/04/2017	Spot Bond	0.00000	100.16015			100.13995			0.00	0	0.00
IVC030		On 29/04/2015	Spot Bond	0.00000	100.00615			100.03422			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	100.79381			100.77457			0.00	0	0.00
IVC033		On 30/06/2019	Spot Bond	0.00000	100.63556			100.61473			0.00	0	0.00
IVC034		On 30/06/2021	Spot Bond	0.00000	100.65287			100.63150			0.00	0	0.00
IVC035		On 30/06/2019	Spot Bond	0.00000	100.65287			100.63149			0.00	0	0.00
IVC036		On 16/07/2019	Spot Bond	9.12000	101.06170		9.11500	101.05690			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC037	On 16/07/2019	Spot Bond	100.00000		16.08323		100.00000	16.02276			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		9.75132		100.00000	9.70844			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.25825			100.23892			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.34000		100.24930		9.33000	100.27493			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.06212		100.00000	8.85688			0.00	0	2,000,000,000.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		65.93808		100.00000	65.77835			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.78367			100.76525			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		83.07211		100.00000	82.88792			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.80242			100.78210			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		24.97310		100.00000	24.91261			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.98932			100.96764			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		96.58793		100.00000	96.33508			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		94.60674		100.00000	94.36784			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		81.77833		100.00000	81.59978			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		71.51593		100.00000	71.38519			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		65.92158		100.00000	65.76188			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		60.83492		100.00000	60.68754			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		101.00121			100.98008			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		101.03979			101.01785			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.77352			100.75163			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		75.00001		100.00000	75.00000			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		103.50468			103.48017			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		99.99971			99.97567			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.62000		141.47997		8.61000	141.54641			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK02	On 26/03/2015	Spot Bond	0.00000		101.07290			101.05435			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.82392			100.80433			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		101.30047			101.27956			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		101.25206			101.23268			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.01922			99.99985			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.75500		100.73921	8.76000	100.70251			23,463,400,000,000.00	2,680,000,000	1,340,000,000.00	
LGL03	On 03/04/2018	Spot Bond	8.90500		98.59660	8.91000	98.55811			0.00	0	0.00	
LGL04	On 14/08/2020	Spot Bond	9.39500		103.20478	9.39000	103.20111			0.00	0	0.00	
LHL01	On 13/12/2015	Spot Bond	0.00000		101.43259			101.40254			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.64500		101.47368	10.64500	101.44493			22,141,600,000,000.00	2,080,000,000	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000		101.56500			101.53220			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		101.47591			101.45485			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		101.57511			101.55265			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		101.69408			101.66994			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.36393			100.34660			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000		98.80190			98.78453			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000		99.65976			99.64355			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000		99.38270			99.36645			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000		98.60104			98.58419			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		73.44064	100.00000	73.29317			0.00	0	0.00	
MAQ09U	On 14/11/2014	Spot Bond	100.00000		96.58793	100.00000	96.33508			0.00	0	0.00	
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		102.69675			102.67947			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.67605			100.65897			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ12U	On 12/12/2014	Spot Bond	100.00000		89.75610		100.00000	89.53771			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000		80.00002		100.00000	80.00001			0.00	0	0.00
MAQ27U	On 25/08/2014	Spot Bond	100.00000		93.83033		100.00000	93.58974			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000		80.39648		100.00000	80.21978		6,000,000,000,000,000.00	60,000,000,000	60,000,000,000.00	
MAQN01	On 28/03/2017	Spot Bond	0.00000		101.37448			101.34728			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.51937			100.50078			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.48727			100.46845			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		101.09775			101.07941			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		101.57128			101.55193			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.86226			100.84359			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.88039			100.86290			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		101.22369			101.20518			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		99.83542			101.35966			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		99.90552			101.55027			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.27390			100.25594			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.25471			100.23614			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		90.34653		100.00000	90.12346			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		66.29738		100.00000	66.13676			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		23.10812		100.00000	23.05214			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		56.41632		100.00000	56.27965			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.70000		103.88980		8.69500	103.88478		2,088,000,000,000.00	240,000,000	120,000,000.00	
MBSA02	On 15/04/2019	Spot Bond	8.59000		103.80343		8.58500	103.79877			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		101.04099			101.01903			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.96786			100.94741			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.31942			100.29998			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		102.15064			102.13074			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		102.16614			102.14609			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		102.24355			102.22281			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.44345			100.42305			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.46598			100.44468			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.99000		103.92796		7.99500	103.89581			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.77000		102.72726		8.76500	102.72158			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.59500		102.88862		9.58500	102.91545			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.41000		102.18445		6.41000	102.16692			2,499,900,000,000.00	390,000,000	390,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.76764			100.74851			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.79613			100.77631			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.59500		103.79400		9.59000	103.78769			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.64500		104.09894		7.64500	104.07772			76,297,100,000,000.00	9,980,000,000	4,990,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		101.28044			101.25972			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.91500		101.14775		8.92000	101.11139			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.88237			100.86202			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.47000		106.60496		9.46000	106.62752			7,576,000,000,000.00	800,000,000	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		15.22597		100.00000	15.18909			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		101.66646			101.64799			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.61500		101.09686		8.62000	101.06124			1,033,800,000,000.00	120,000,000	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.74500		101.92490		7.74500	101.90386			44,921,000,000,000.00	5,800,000,000	1,480,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.55500		104.54234		8.56000	104.50541			8,726,100,000,000.00	1,020,000,000	8,952,370,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A211	On 14/08/2020	Spot Bond		100.89771	7.14061		100.89771	7.12318			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	7.23361		100.61875	7.21600			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	101.50647			101.48726			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	101.52801			101.50853			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	101.53864			101.51902			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	101.66835			101.64706			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	101.81941			101.79618			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.45758		100.00000	0.45647			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.45758		100.00000	0.45647			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.06000	97.04156		9.04500	97.10193			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.59500	98.89093		7.59500	98.87090			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.11500	100.63113		9.11000	100.63028			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.23231			100.16560			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.92000	105.68727		8.91000	105.71224			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	101.41473			101.39592			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.39500	105.64079		9.38000	105.70958			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	102.67530			102.65674			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond		9.12000	101.70930		9.11000	101.73513			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	101.48230			101.46355			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	102.72785			102.70884			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.40476			100.38626			0.00	0	5,000,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		101.32201			101.30344			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.73552			100.71691			0.00	0	25,000,000.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.64634			100.62746			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.67526			100.65546			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.34500		107.36053		7.34500	107.33949			9,842,300,000,000.00	1,340,000,000	688,500,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		102.42092			102.40201			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.60000		115.80457		8.59500	115.79985			7,396,000,000,000.00	860,000,000	430,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.79500		34.99973		10.78500	35.02227			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.54500		104.18974		7.54500	104.16866			14,335,500,000,000.00	1,900,000,000	967,200,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.58145			100.56135			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.24643			100.22396			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.84500		105.60831		7.84500	105.58623			7,060,500,000,000.00	900,000,000	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.74004			100.72022			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		102.09463			102.07572			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		101.63551			101.61656			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.51879			100.49674			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.34419			100.32208			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		101.25093			101.22964			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN61	On 30/11/2015	Spot Bond		0.00000	91.01926			91.00078			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	101.18508			101.16488			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	100.14529			100.12411			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.15748			100.13455			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.01382			100.03923			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.38021			100.35739			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	87.29321			87.27410			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.80460			100.78628			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	101.64272			101.62144			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.83313			100.81242			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.78757			100.76796			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.46026			100.43882			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.75964			100.74069			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.74455			100.72572			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.74399			100.72517			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.01811			99.99987			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.86516			100.84342			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.96500	108.04076		9.95500	108.07509			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.85954			100.83794			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		10.00000	106.81521		9.99000	106.85110			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.86516			100.84342			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.77276			100.75325			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.77397			100.75445			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.58076			100.55887			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.59500	105.95153		8.59500	105.92730			4,297,500,000,000.00	500,000,000	250,000,000.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.16597			100.14184			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	101.46605			101.44255			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		9.98000	106.33015		9.97500	106.33314			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.51764			100.49458			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.41401			100.39621			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.00500	112.93635		12.01000	112.88307			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	111.95611			111.93179			0.00	0	200,000,000.00
NHM001	On 04/09/2015	Spot Bond		0.00000	101.98277			101.44204			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.15000	166.95952		2.15000	166.92511			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.64500	103.43732		8.64000	103.43698			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond		0.00000	100.91015			100.89208			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond		0.00000	100.87399			100.85627			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.27500	107.17126		9.27000	107.16753			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	101.37082			101.35096			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	101.50735			101.48911			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	101.29334			101.27459			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	101.34181			101.32238			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond		0.00000	101.31276			101.29373			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.47500	108.39568		9.47000	108.39658			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	101.34187			101.32243			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	101.37087			101.35102			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B16	On 22/05/2049	Spot Bond		0.00000	101.35150			101.33193			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.67500	107.19247		9.67000	107.18735			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	101.40968			101.38927			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	101.39024			101.37011			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond		0.00000	101.39993			101.37966			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	101.75786			101.73247			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	101.63988			101.61618			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	101.42897			101.40829			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.46000	115.55406		8.45500	115.54724			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond		8.87000	122.54186		8.86000	122.57793			0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.04500	172.61811		2.04500	172.58303			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.34000	124.77818		9.33000	124.83809			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	101.94779			101.92690			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.01873			99.99997			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.71505			100.64704			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.77880			100.75800			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	101.27099			101.25090			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	101.31594			101.29516			0.00	100,000,000	200,000,000.00
NYT101	On 28/05/2020	Spot Bond		0.00000	101.50761			101.48348			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	101.89621			101.86587			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	18.29436		100.00000	18.25004			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	38.05914		100.00000	37.96694			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.87500	104.70819		6.87500	104.68885			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	21.02245		100.00000	20.97152			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PBET01	On 13/09/2015	Spot Bond		0.00000	97.16000			97.16000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	58.99236		100.00000	58.84945			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	101.56052			101.54186			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.16651			100.14798			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	101.08980			101.07119			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	101.01954			101.00080			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	101.08783			101.06872			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.99374			100.97337			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond		0.00000	100.60984			100.58953			0.00	100,000,000	2,100,000,000.00
PPC004	On 30/06/2021	Spot Bond		9.57000	102.00177		9.56000	102.02477			0.00	0	16,100,000.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.07714			100.00846			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.07926			100.01006			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.08021			100.01079			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.08233			100.01239			0.00	1,800,000,000	900,000,000.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.09143			100.01928			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.09355			100.02088			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.02085			100.00007			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.64500	105.88256		6.64500	105.86344			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		6.26500	99.23352		6.26500	99.21662			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		8.04000	40.75186		8.03000	40.78772			0.00	0	0.00
R157	On 15/09/2015	Spot Bond		6.64500	112.37601		6.64500	112.35604		7,185,119,583,671,000.00	86,172,999,800	17,512,146,000.00	
R158	On 15/09/2015	Spot Bond		6.64500	112.37601		6.64500	112.35604			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond		6.54500	93.02731		6.54500	93.01103			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159	On 15/09/2016	Spot Bond	6.64500	118.44214	6.64500	118.42110			0.00		0	0.00	
R159P	On 15/09/2016	Spot Bond	6.47500	87.35061	6.47500	87.33548			0.00		0	0.00	
R186	On 21/12/2026	Spot Bond	8.22000	118.66996	8.21000	118.72987			8,835,443,694,400,000.00		07,961,520,000	83,562,509,600.00	
R187P	On 21/12/2026	Spot Bond	7.96000	38.02351	7.95000	38.06073			0.00		0	0.00	
R188P	On 21/12/2027	Spot Bond	7.88000	35.53259	7.87000	35.57088			0.00		0	0.00	
R197	On 07/12/2023	Spot Bond	1.64000	285.34005	1.64000	285.28516			48,816,650,000,000.00		29,766,250,000	18,949,415,100.00	
R201	On 21/12/2014	Spot Bond	5.89500	102.03494	5.89500	102.01882			1,042,364,296,422,000.00		76,821,763,600	56,132,881,800.00	
R202	On 07/12/2033	Spot Bond	1.82000	228.72734	1.82000	228.68225			264,362,644,000,000.00		45,254,200,000	48,985,100,000.00	
R2023	On 28/02/2023	Spot Bond	7.99500	101.73219	7.98000	101.80161			4,346,550,507,000,000.00		43,658,600,000	79,399,484,000.00	
R203	On 15/09/2017	Spot Bond	7.05500	106.40000	7.06000	106.36587			1,549,987,408,773,500.00		37,134,997,700	17,710,250,000.00	
R2030	On 31/01/2030	Spot Bond	8.66000	94.44856	8.65500	94.46734			8,566,948,066,180,000.00		89,254,973,000	25,608,900,000.00	
R2032	On 31/03/2032	Spot Bond	8.81500	97.73997	8.81500	97.71693			2,040,892,875,000,000.00		31,525,000,000	05,225,000,000.00	
R2037	On 31/01/2037	Spot Bond	8.93000	95.88195	8.94000	95.76615			1,802,074,000,000,000.00		01,800,000,000	58,087,548,300.00	
R204	On 21/12/2018	Spot Bond	7.35000	103.28446	7.34500	103.28284			6,864,581,225,355,000.00		33,956,629,300	31,452,005,000.00	
R2044	On 31/01/2044	Spot Bond	9.01000	97.35199	9.02000	97.22839			1,205,628,100,000,000.00		33,810,000,000	56,970,000,000.00	
R2048	On 28/02/2048	Spot Bond	9.01000	100.91239	9.02000	100.78563			4,624,112,200,000,000.00		13,220,000,000	12,586,500,000.00	
R207	On 15/01/2020	Spot Bond	7.59500	98.81186	7.59000	98.81365			8,343,643,403,200,000.00		98,570,560,000	54,572,140,000.00	
R208	On 31/03/2021	Spot Bond	7.77000	97.02570	7.76000	97.05513			7,467,604,025,007,000.00		61,081,599,100	86,548,592,700.00	
R209	On 31/03/2036	Spot Bond	8.84000	77.28453	8.85000	77.18928			5,107,119,056,000,000.00		77,728,400,000	97,082,909,200.00	
R210	On 31/03/2028	Spot Bond	1.81000	171.09201	1.81000	171.05831			44,164,000,000,000.00		24,400,000,000	23,437,400,000.00	
R211	On 31/01/2017	Spot Bond	0.81000	130.50957	0.81000	130.48743			87,156,000,000,000.00		07,600,000,000	78,051,563,500.00	
R212	On 31/01/2022	Spot Bond	1.60000	135.13354	1.59000	135.19971			340,698,880,000,000.00		12,936,800,000	114,238,011,600.00	
R213	On 28/02/2031	Spot Bond	8.67500	88.33365	8.67000	88.35219			6,743,871,108,952,500.00		77,391,482,300	04,471,853,800.00	
R214	On 28/02/2041	Spot Bond	8.93500	78.12673	8.94500	78.02800			0,079,323,806,957,500.00		28,072,054,500	43,259,858,276.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R226C	On 15/09/2014	Spot Bond		5.86500	99.28211		5.86500	99.26627			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.70500	95.97908		6.70500	95.96188			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.54500	93.02731		6.54500	93.01103			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.46500	90.19275		6.46500	90.17716			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.47500	87.35061		6.47500	87.33548			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.90000	97.75616		5.90000	97.74072			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.61500	94.38488		6.61500	94.36810			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.48500	91.52282		6.48500	91.50686			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.46500	88.68082		6.46500	88.66541			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.52500	85.78485		6.52500	85.76980			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.03000	81.91090		7.03500	81.88400			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.08000	79.00012		7.08500	78.97217			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.35500	75.51581		7.35000	75.51508			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.33500	72.89890		7.33000	72.89999			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.31500	70.38627		7.31000	70.38906			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.30500	67.93803		7.30000	67.94238			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.55500	64.62036		7.55000	64.62561			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.53500	62.34489		7.53000	62.35149			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.69000	59.46656		7.68000	59.49377			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.66000	57.38709		7.65000	57.41616			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.63000	55.39636		7.62000	55.42714			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.60000	53.49016		7.59000	53.52251			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.56000	51.70877		7.55000	51.74259			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R344C	On 21/12/2023	Spot Bond		7.52000	50.00600		7.51000	50.04118			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.16000	45.34667		8.15000	45.37986			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.12000	43.74335		8.11000	43.77753			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.08000	42.21299		8.07000	42.24805			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.04000	40.75186		8.03000	40.78772			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.00000	39.35646		7.99000	39.39304			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.96000	38.02351		7.95000	38.06073			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.92000	36.74986		7.91000	36.78765			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.88000	35.53259		7.87000	35.57088			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.42051			100.39389			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	101.55688			101.53288			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.44340			100.41708			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.34283			100.31782			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		15.11667	100.00000		15.08005			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		8.75824	100.00000		8.73702			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		18.98564	100.00000		18.93965			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	101.06714			101.04867			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	101.02370			101.00302			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	101.51924			101.50043			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	102.99500			102.97718			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.65774			100.63954			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond		0.00000	101.29928			101.28283			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.28949			100.26863			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	101.90268			101.88352			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES15	On 12/11/2017	Spot Bond		0.00000	102.17838			102.15815			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	99.92053			99.90059			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	101.05061			101.03022			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.48901			100.47091			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.22662			100.20589			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	101.28635			101.26566			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	101.08722			101.06615			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	102.25369			102.22460			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.95301			100.92191			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.03246			100.00000			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.02922			100.00000			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.02922			100.00000			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	101.01791			100.98782			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	101.13560			101.10211			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	101.45365			101.42500			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	108.42449		12.35000	108.38860			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	101.23847			101.21451			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	15.28813		100.00000	15.25110			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	101.69814			101.67520			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.36760			100.34539			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.24879			100.22605			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	101.10078			101.07759			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPG02	On 25/11/2014	Spot Bond		0.00000	101.92277			101.90060			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.78210			100.76039			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	2.61926		100.00000	2.61298			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	14.26081		100.00000	14.22626			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	32.84757		100.00000	32.76800			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	11.95601		100.00000	11.92704			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	26.23281		100.00000	26.16926			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	103.30434			103.26238			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.08211			100.04024			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.07000	107.20758		9.06000	107.23257		13,786,400,000,000.00	1,520,000,000	760,000,000.00	
RW23	On 10/12/2023	Spot Bond		9.24500	102.96540		9.23000	103.03369			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.82500	104.62692		9.82000	104.63847			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	98.59092			98.56782			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.84500	108.18625		7.84500	108.16364		33,733,500,000,000.00	4,300,000,000	2,150,000,000.00	
SBK13	On 24/11/2016	Spot Bond		0.00000	101.46542			101.44280			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		9.10500	103.15152		9.11000	103.11218		54,630,000,000,000.00	6,000,000,000	1,500,000,000.00	
SBK15	On 23/01/2022	Spot Bond		0.00000	100.19715			100.17507			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.96192			100.93984			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.04191			100.02091			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.18238			100.15935			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.17942			100.15679			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.29500	103.59565		7.29500	103.57547		14,735,900,000,000.00	2,020,000,000	1,010,000,000.00	
SBK9	On 10/04/2018	Spot Bond		8.85000	101.18074		8.84500	101.17215		41,772,000,000,000.00	4,720,000,000	2,360,000,000.00	
SBN27	On 15/09/2015	Spot Bond		8.10500	110.75266		8.10500	110.72875			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN29	On 15/09/2015	Spot Bond	7.96500		110.90675		7.96500	110.88321			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.89500		110.98392		7.89500	110.96056			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.45500		102.54792		8.46000	102.51140			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.04000		110.82416		8.04000	110.80042			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.00500		110.86269		8.00500	110.83905			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.87016			100.85014			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.94596			100.92082			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.58873			100.56733			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.10500		105.34089		8.11000	105.30433			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.80855			100.74044			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.76687			100.74637			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		104.81423			104.79342			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.92000		107.45172		8.91000	107.47889			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.87000		103.33857		9.86000	103.38097			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		101.71071			101.68854			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		101.72743			101.70955			0.00	500,000,000	500,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000		101.56957			101.54941			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		103.83632			103.81639			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.44000		103.31393		8.43500	103.31040		19,580,800,000,000.00	2,320,000,000	1,190,000,000.00	
SBS26U	On 28/02/2017	Spot Bond	100.00000		12.39584		100.00000	12.36810			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.53500		108.19921		9.52000	108.26645		47,675,000,000,000.00	5,000,000,000	2,500,000,000.00	
SBS28	On 23/04/2017	Spot Bond	0.00000		100.35406			100.33520			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	9.04500		99.79585		9.03000	99.82929			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS3	On 25/05/2026	Spot Bond	8.92000	96.30119		8.91000	96.34799			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.92832			100.90914			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.87000	100.70163		9.86000	100.74686			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.47000	97.26788		9.46000	97.29378			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.69500	107.33421		7.69500	107.31219			4,924,800,000,000.00	640,000,000	332,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.17000	274.08597		2.17000	274.02932			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.45500	128.48514		1.45500	128.46110			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	105.80000			105.75587			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	100.38660			100.36744			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	15.04244		100.00000	15.00600			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	82.63494			82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.08000	126.55990		2.08000	126.53409			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.11940		6.50000	102.10155			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.96498			100.94234			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.64511			100.62402			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	102.70198			102.68109			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.08500	99.93460		9.09000	99.89785			4,724,200,000,000.00	520,000,000	404,600,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	101.95354			101.93187			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.74204			100.72164			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS08	On 21/05/2016	Spot Bond	0.00000		100.76199			100.74136			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.69836			100.67964			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		16.06051		100.00000	16.02160			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		101.00300			100.98231			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		64.24123		100.00000	64.04066			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.89934			100.87860			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000		88.16425		100.00000	87.95181			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		22.71910		100.00000	22.66406			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		24.88096		100.00000	24.80328			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		23.81090		100.00000	23.69887			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.94500		107.57370		7.94500	107.55055			27,648,600,000,000.00	3,480,000,000	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.95000		103.17472		8.94500	103.16633			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.40500		102.68240		8.41000	102.64596			32,275,200,000,000.00	3,840,000,000	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		101.38908			101.36981			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.42003			101.39981			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.69312			101.67408			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.42992			101.40956			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.01982			99.99985			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.15500		103.43737		8.16000	103.40596			0.00	0	71,400,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.39200			100.37207			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.65494			100.63557			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.29911			100.27843			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.32000		96.85277		9.31000	96.87073			73,068,800,000,000.00	7,840,000,000	3,920,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN001	On 01/03/2017	Spot Bond	0.00000		101.27541			101.25370			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.77242			100.75013			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.15001			100.12816			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.37800		89.44349		9.36800	89.46589			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.44000		89.16639		9.43000	89.18854			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.14000		101.55408		7.14000	101.53475			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.85500		93.50257		8.85000	93.50093			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.91448			100.89292			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.23500		103.14131		8.24000	103.10515			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.45000		108.13981		2.45000	108.11669			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.30000		99.79732		8.29500	99.79312			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		101.76254			101.73517			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.64000		107.29694		9.63000	107.34391			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		101.12947			101.11021			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000		100.79325			100.77344			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.86685			100.84639			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.90500		79.49258		9.90000	79.50488			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.23364			100.21228			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.30750			100.28579			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.28453			100.26476			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000		66.66669		100.00000	66.66668			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000		99.83598			99.81957			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000		99.72155			99.70517			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000		99.70512			99.68874			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1098		On 22/08/2014	Spot Bond	0.00000	99.65603			99.63965			0.00	0	0.00
SY1101		On 26/08/2014	Spot Bond	0.00000	99.58962			99.57320			0.00	0	0.00
SY1103		On 29/08/2014	Spot Bond	0.00000	99.54032			99.52391			0.00	0	0.00
SY1107		On 09/09/2014	Spot Bond	0.00000	99.35964			99.34322			0.00	0	0.00
SY1108		On 10/09/2014	Spot Bond	0.00000	99.34428			99.32788			0.00	0	0.00
SY1113		On 16/09/2014	Spot Bond	0.00000	99.24507			99.22866			0.00	0	0.00
SY1119		On 29/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1120		On 29/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1121		On 05/08/2014	Spot Bond	0.00000	99.93430			99.91787			0.00	0	0.00
SY1122		On 11/08/2014	Spot Bond	0.00000	99.83583			99.81941			0.00	0	0.00
SY1123		On 11/08/2014	Spot Bond	0.00000	99.83618			99.81980			0.00	0	0.00
SY1124		On 14/08/2014	Spot Bond	0.00000	99.78915			99.77293			0.00	0	0.00
SY1125		On 18/08/2014	Spot Bond	0.00000	99.75387			99.73494			0.00	0	0.00
SY1126		On 18/08/2014	Spot Bond	0.00000	99.75387			99.73494			0.00	0	0.00
SY1127		On 21/10/2014	Spot Bond	0.00000	98.63280			98.61593			0.00	0	0.00
SY1128		On 18/08/2014	Spot Bond	0.00000	99.71606			99.69936			0.00	0	0.00
SY1129		On 21/08/2014	Spot Bond	0.00000	99.66693			99.65028			0.00	0	0.00
SY1130		On 22/08/2014	Spot Bond	0.00000	99.65005			99.63338			0.00	0	0.00
SY1131		On 20/08/2014	Spot Bond	0.00000	99.68314			99.66647			0.00	0	0.00
SY1132		On 26/08/2014	Spot Bond	0.00000	99.58272			99.56603			0.00	0	0.00
SY1133		On 29/08/2014	Spot Bond	0.00000	99.53257		100.00000	92.63959			0.00	10,200,000,000	5,100,000,000.00
SY1134		On 29/08/2014	Spot Bond	0.00000	99.50469		100.00000	92.63959			0.00	87,936,000,000	77,826,000,000.00
SZ18		On 30/09/2015	Spot Bond	7.10500	110.10314		7.10500	110.08213			3,978,800,000,000.00	560,000,000	280,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SZ25	On 30/09/2025	Spot Bond	8.83000	104.19462		8.82000	104.24074			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	82.28215		100.00000	82.09971			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	30.48250		100.00000	30.40866			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.26320			100.24424			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	99.94752			99.92992			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	101.25600			101.23828			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	101.13595			101.11657			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	101.22769			101.21012			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.73919			100.72074			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.77910			100.75969			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	98.54461			98.52708			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	98.03716			98.01964			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000	97.86318			97.84608			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.07452			100.00698			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.89500	101.54827		7.89500	101.52691			0.00	0	22,000,000.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.27590			100.25615			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.28333			100.26304			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.29263		7.83000	100.27170			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.27181			100.25235			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.28110			100.26097			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.29499			100.27386			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.27181			100.25235			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.28110			100.26097			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	100.26799		7.16000	100.24882			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.29927			100.27785			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.29779			100.27646			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.33330			100.30942			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.32851			100.30496			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.47241			100.43852			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.45606			100.42335			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.27144			100.25200			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.28333			100.26304			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.27902		8.73000	100.25575			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.27033			100.25096			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.28110			100.26097			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.82000	98.22380			8.81500	98.21700			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.26809			100.24890			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.28110			100.26097			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.30002			100.27853			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.29594			100.27474			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.29446			100.27336			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.33256			100.30873			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.33109			100.30737			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.31816			100.29536			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.44697			100.41490			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.44842			100.41626			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.44113			100.40949			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.28773			100.26701			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.97096		101.06155	5.95636			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.27033			100.25096			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.44393			100.42574			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.30373			100.28197			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.31852			100.29571			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.47387			100.43987			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.65754			100.63813			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.28208			100.26176			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.28585			100.26526			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.28208			100.26176			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.28585			100.26526			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.28773			100.26701			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.27982			100.25966			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.28585			100.26526			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.30657			100.28450			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.30657			100.28450			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.30657			100.28450			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.33667			100.31244			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.34419			100.31941			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.33479			100.31069			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.48445			100.44960			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.49376			100.45824			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.49004			100.45478			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL15	On 29/04/2015	Spot Bond	8.14500	105.68233		8.14500	105.65927			20,525,400,000,000.00	2,520,000,000	1,260,000,000.00
TL20	On 22/02/2020	Spot Bond	9.64500	87.38645		9.64000	87.38312			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.89500	105.81873		7.90000	105.78188			187,901,000,000,000.00	23,800,000,000	26,340,700,000.00
TN20	On 17/09/2020	Spot Bond	9.12000	110.25727		9.11000	110.27862			351,120,000,000,000.00	38,500,000,000	16,100,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.68868		100.00000	0.68653			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.31500	111.60577		9.30000	111.67555			94,640,400,000,000.00	10,160,000,000	4,880,000,000.00
TN25	On 19/08/2025	Spot Bond	9.56000	103.86366		9.55000	103.90406			325,040,000,000,000.00	34,000,000,000	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond	9.52000	97.26566		9.51000	97.31321			57,881,600,000,000.00	6,080,000,000	4,227,800,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	101.49202			101.47348			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	102.48475			102.46542			0.00	3,000,000,000	2,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	101.51815			101.49930			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	101.54040			101.52046			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	101.58094			101.56047			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	101.58513			101.56460			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	101.78528			101.76214			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	102.20047			102.17191			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.67820			100.66000			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.46347			100.44369			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.47362			100.45343			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.36867			100.35034			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.39540			100.37584			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.02678		10.00000	100.00000			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.02610		9.75000	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
TR32	On 31/12/2099	Spot Bond		100.00000	10.02586		100.00000	10.00000			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	101.07191			101.05213			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	101.14094			101.11992			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	101.17925			101.15755			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	101.18691			101.16507			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	101.40103			101.37534			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	101.87254			101.83830			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	99.01843			99.00259			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	98.33629			98.32029			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	98.13529			98.11949			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	97.12577			97.10925			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond		0.00000	99.89715			99.88001			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	96.39668			96.37751			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond		0.00000	99.66145			99.64452			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	95.69763			95.68284			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	95.97315			95.95451			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond		0.00000	99.17920			99.16210			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	95.78507			95.76674			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	95.55297			95.53475			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond		0.00000	98.70704			98.69003			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	95.32370			95.30558			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	94.62201			94.60408			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	94.34324			94.32522			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond		0.00000	97.23684			97.21957			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP170	On 09/07/2015	Spot Bond	0.00000		93.63231			93.61369			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		93.49046			93.47218			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.04245		100.00000	14.00842			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000		101.32629			101.30854			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		69.82034		100.00000	69.56737			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000		101.29715			101.28052			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000		101.11422			101.09759			0.00	0	0.00
TWC057	On 04/08/2014	Spot Bond	0.00000		100.46027			100.44384			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000		100.18769			100.17063			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000		100.17063			100.15357			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000		100.13694			100.11982			0.00	0	0.00
TWC061	On 26/08/2014	Spot Bond	0.00000		100.13359			100.11689			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000		100.12002			100.10287			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000		100.06847			100.05135			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000		101.25373			101.23501			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000		100.15250			100.13344			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000		101.11973			101.10301			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000		100.13892			100.12155			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.17000		111.84365		9.16000	111.86739			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.24957			100.22684			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.58498			100.56031			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.39500		105.97750		9.40000	105.93765			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.58971			100.57181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC04	On 27/03/2015	Spot Bond	0.00000	100.55409			100.53586			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	99.86837			99.84937			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	99.86371			99.84407			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	99.86359			99.84393			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.61041			100.59041			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.62782			100.60727			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.03500	111.34267	7.03500	111.32176			140,700,000,000,000.00	20,000,000,000	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.30000	238.92342	1.30000	238.87959			86,580,000,000.00	66,600,000	66,600,000.00	
WSP1	On 28/05/2015	Spot Bond	6.96500	103.17359	6.96500	103.15439			0.00	0	0.00	
WSP2	On 28/05/2017	Spot Bond	7.55500	105.18381	7.56000	105.14980			61,951,000,000,000.00	8,200,000,000	4,100,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.90500	105.89140	7.90000	105.88937			0.00	0	0.00	
WSP4	On 28/05/2020	Spot Bond	8.22000	105.12208	8.21500	105.12237			0.00	0	0.00	
WSP5	On 28/05/2021	Spot Bond	8.31000	105.10804	8.30000	105.13727			41,550,000,000,000.00	5,000,000,000	2,500,000,000.00	
Z014	On 30/06/2015	Spot Bond	6.59500	94.24770	6.59500	94.23109			0.00	0	0.00	
Z020	On 19/10/2015	Spot Bond	6.52500	92.49021	6.52500	92.47399			0.00	0	0.00	
Z025	On 30/11/2014	Spot Bond	5.91000	98.07844	5.91000	98.06287			0.00	0	0.00	
Z071	On 01/07/2015	Spot Bond	6.59500	94.23109	6.59500	94.21447			0.00	0	0.00	
Z083	On 30/09/2019	Spot Bond	7.29500	69.07775	7.29000	69.08151			0.00	0	0.00	
ZA021	On 20/10/2015	Spot Bond	100.00000	42.95274	100.00000	42.87124			0.00	0	0.00	
ZA029	On 20/09/2016	Spot Bond	100.00000	22.73542	100.00000	22.69229			0.00	0	0.00	
<b>Total for j-Bonds :</b>										<b>1.40e+017</b>	<b>2,893,596,100</b>	<b>01 885 140 376.00</b>
<b>Grand Total:</b>										<b>1.40e+017</b>	<b>2,893,639,975</b>	<b>01 888 812 472.00</b>