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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 13/08/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 13/08/2014	Any day expiry		10.58370	10.58370		10.62950	10.62950		9.75	0.00	0	0.00
\$ / R	On 14/08/2014	Any day expiry		10.57620	10.57620		10.62950	10.62950		9.37	0.00	0	0.00
\$ / R	On 14/08/2014	Any day expiry	10.73	Put	155.03320	0.15503	106.96300	0.10696	155.033	15.35	0.00	0	4,000.00
\$ / R	On 22/08/2014	Any day expiry		10.58640	10.58640		10.64170	10.64170		9.52	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	8.61990	0.00862	7.71950	0.00772	8.620	11.88	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	0.04060	0.00004	0.06420	0.00006	0.041	24.69	0.00	0	19,547.00
\$ / R	On 25/08/2014	Any day expiry		10.59170	10.59170		10.64710	10.64710		9.23	0.00	0	0.00
\$ / R	On 25/08/2014	Any day expiry	10.67	Call	42.79760	0.04280	66.38830	0.06639	42.798	9.83	0.00	0	3,500.00
\$ / R	On 26/08/2014	Any day expiry		10.59350	10.59350		10.64890	10.64890		9.37	0.00	0	0.00
\$ / R	On 26/08/2014	Any day expiry	10.71	Call	36.76410	0.03676	56.73280	0.05673	36.764	10.25	0.00	0	5,000.00
\$ / R	On 27/08/2014	Any day expiry		10.59520	10.59520		10.65080	10.65080		9.49	0.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	228.42910	0.22843	186.21780	0.18622	228.429	11.00	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	0.02450	0.00002	0.01720	0.00002	0.025	27.17	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry		10.59700	10.59700		10.65260	10.65260		9.56	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.01340	0.00001	0.000	12.89	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.71	Call	43.77250	0.04377	64.72040	0.06472	43.773	10.34	0.00	0	3,500.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	10.37490	0.01037	16.61490	0.01661	10.375	12.13	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry		10.60590	10.60590		10.66160	10.66160		9.53	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 02/09/2014	Any day expiry	10.80	Put	230.51550	0.23052	191.00010	0.19100	230.515	10.65	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry	10.90	Call	21.71520	0.02172	32.42670	0.03243	21.715	11.22	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry	10.90	Put	315.81520	0.31582	270.82670	0.27083	315.815	11.22	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry			10.61650	10.61650	10.67240	10.67240		9.58	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	66.86470	0.06686	88.38330	0.08838	66.865	10.42	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.62880	10.62880	10.68500	10.68500		9.91	272,575,576.00	25,645	657,164.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.03110	0.00003	0.02900	0.00003	0.031	17.97	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.04310	0.00004	0.04040	0.00004	0.043	17.54	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.04670	0.00005	0.04390	0.00004	0.047	17.44	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.07060	0.00007	0.06650	0.00007	0.071	16.91	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	1.59480	0.00159	1.58500	0.00159	1.595	12.30	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	3.36450	0.00336	3.16300	0.00316	3.364	10.53	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	4.94590	0.00495	4.51150	0.00451	4.946	9.72	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	10.27520	0.01028	7.54670	0.00755	10.275	9.75	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	11.08930	0.01109	8.16570	0.00817	11.089	9.75	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	11.95540	0.01196	8.82690	0.00883	11.955	9.76	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	13.85520	0.01386	10.28290	0.01028	13.855	9.76	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	15.99370	0.01599	11.93130	0.01193	15.994	9.77	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	22.51590	0.02252	17.01610	0.01702	22.516	9.79	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	37.10800	0.03711	28.62600	0.02863	37.108	9.82	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	270.48020	0.27048	317.31740	0.31732	270.480	9.82	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	41.68020	0.04168	32.31740	0.03232	41.680	9.82	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	64.20190	0.06420	50.79350	0.05079	64.202	9.85	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	199.76630	0.19977	241.42440	0.24142	199.766	9.86	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	70.96630	0.07097	56.42440	0.05642	70.966	9.86	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	193.32720	0.19333	234.40150	0.23440	193.327	9.86	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	78.20890	0.07821	62.49010	0.06249	78.209	9.87	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	89.98970	0.08999	72.43070	0.07243	89.990	9.88	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	157.26500	0.15726	194.63570	0.19464	157.265	9.89	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	98.46500	0.09847	79.63570	0.07964	98.465	9.89	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	107.44170	0.10744	87.31330	0.08731	107.442	9.89	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	140.92010	0.14092	176.33100	0.17633	140.920	9.90	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	112.12010	0.11212	91.33100	0.09133	112.120	9.90	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	137.40580	0.13741	113.24380	0.11324	137.406	9.91	0.00	0	52,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	108.62570	0.10863	137.86490	0.13786	108.626	10.03	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	176.05290	0.17605	144.27410	0.14427	176.053	10.27	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.73	Call	88.61590	0.08862	111.74770	0.11175	88.616	10.39	0.00	0	18,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	82.78370	0.08278	104.67360	0.10467	82.784	10.51	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.80	Call	69.82290	0.06982	88.82430	0.08882	69.823	10.81	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Call	65.23300	0.06523	83.16750	0.08317	65.233	10.93	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	256.43300	0.25643	218.16750	0.21817	256.433	10.93	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	264.25590	0.26426	225.47450	0.22547	264.256	10.99	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	60.95360	0.06095	77.86880	0.07787	60.954	11.05	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.87	Call	55.07080	0.05507	70.55260	0.07055	55.071	11.23	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.89	Call	51.48190	0.05148	66.06710	0.06607	51.482	11.35	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	49.78120	0.04978	63.93520	0.06394	49.781	11.41	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	45.02690	0.04503	57.95680	0.05796	45.027	11.59	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	35.72660	0.03573	46.17700	0.04618	35.727	12.01	0.00	0	20,000.00

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 15/09/2014	Foreign Exchange Future	11.00	Put	406.92660	0.40693	361.17700	0.36118	406.927	12.01	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	25.89550	0.02590	33.59140	0.03359	25.896	12.61	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	25.09170	0.02509	32.55560	0.03256	25.092	12.67	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	15.59700	0.01560	21.24130	0.02124	15.597	13.36	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	10.47860	0.01048	15.07900	0.01508	10.479	13.65	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	8.57650	0.00858	12.72320	0.01272	8.576	13.79	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	6.47290	0.00647	10.05270	0.01005	6.473	14.00	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	5.97190	0.00597	9.40310	0.00940	5.972	14.06	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	5.73620	0.00574	9.09500	0.00910	5.736	14.09	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	876.93620	0.87694	824.09500	0.82409	876.936	14.09	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	5.50950	0.00551	8.79770	0.00880	5.510	14.11	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	1.58630	0.00159	2.90310	0.00290	1.586	15.33	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	1.00860	0.00101	1.78390	0.00178	1.009	15.99	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,372.20860	1.37221	1,316.78390	1.31678	1,372.209	15.99	0.00	0	598.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	0.47840	0.00048	0.77550	0.00078	0.478	17.17	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	0.39010	0.00039	0.61290	0.00061	0.390	17.52	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	0.35320	0.00035	0.54600	0.00055	0.353	17.70	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	0.31280	0.00031	0.47350	0.00047	0.313	17.92	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.15670	0.00016	0.20540	0.00021	0.157	19.28	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.64140	10.64140	10.69770	10.69770		9.98	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	77.47600	0.07748	62.09480	0.06209	77.476	9.79	1,156,480.00	26,000	0.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	92.85260	0.09285	75.20010	0.07520	92.853	9.84	861,900.00	15,000	0.00
\$ / R	On 26/09/2014	Any day expiry			10.64860	10.64860	10.70490	10.70490		10.05	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	248.19550	0.24820	212.67750	0.21268	248.195	10.86	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	0.50510	0.00051	0.51230	0.00051	0.505	20.77	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.65400	10.65400	10.71030	10.71030		10.00	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.01140	0.00001	0.01380	0.00001	0.011	18.40	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	66.99260	0.06699	81.36080	0.08136	66.993	11.65	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.67020	10.67020	10.72650	10.72650		10.05	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	143.00130	0.14300	168.02810	0.16803	143.001	10.50	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.70830	10.70830	10.76490	10.76490		10.37	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.18880	0.00019	0.17600	0.00018	0.189	17.76	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	262.35030	0.26235	229.32550	0.22933	262.350	10.83	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	73.76080	0.07376	83.85290	0.08385	73.761	12.90	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	2.09980	0.00210	2.69810	0.00270	2.100	19.08	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.71920	10.71920	10.77590	10.77590		10.38	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	28.60560	0.02861	25.33110	0.02533	28.606	9.61	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	31.01380	0.03101	35.41990	0.03542	31.014	15.76	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			10.72110	10.72110	10.77770	10.77770		10.39	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	203.94970	0.20395	229.88470	0.22988	203.950	10.62	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	91.65270	0.09165	103.14390	0.10314	91.653	12.64	0.00	0	10,000.00
\$ / R	On 25/11/2014	Any day expiry			10.75810	10.75810	10.81520	10.81520		10.70	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	271.81460	0.27181	240.78320	0.24078	271.815	10.91	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	2.78760	0.00279	3.43690	0.00344	2.788	18.04	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.76380	10.76380	10.82090	10.82090		10.74	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	0.65340	0.00065	0.65620	0.00066	0.653	17.11	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	120.58500	0.12059	133.77410	0.13377	120.585	12.78	0.00	0	5,000.00
\$ / R	On 10/12/2014	Any day expiry			10.78650	10.78650	10.84380	10.84380		10.98	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 11/12/2014	Any day expiry		10.78840	10.78840		10.84570	10.84570		10.99	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future		10.79030	10.79030		10.84760	10.84760		10.99	89,246,571.30	8,271	171,831.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	3.56600	0.00357	3.66020	0.00366	3.566	13.43	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	6.30020	0.00630	6.46110	0.00646	6.300	11.79	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	13.48490	0.01348	12.49040	0.01249	13.485	10.49	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	19.21760	0.01922	17.66150	0.01766	19.218	10.39	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	28.78370	0.02878	26.25570	0.02626	28.784	10.27	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	729.90510	0.72991	783.55440	0.78355	729.905	10.17	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	39.60510	0.03961	35.95440	0.03595	39.605	10.17	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	564.21870	0.56422	612.16460	0.61216	564.219	10.11	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	84.46280	0.08446	73.95780	0.07396	84.463	10.18	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	87.24900	0.08725	76.44630	0.07645	87.249	10.20	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	90.09560	0.09010	78.98960	0.07899	90.096	10.22	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	95.96990	0.09597	84.25150	0.08425	95.970	10.25	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	102.09000	0.10209	89.74320	0.08974	102.090	10.29	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	115.07690	0.11508	101.43340	0.10143	115.077	10.36	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	118.48150	0.11848	104.50600	0.10451	118.481	10.38	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	136.45070	0.13645	120.77420	0.12077	136.451	10.46	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	144.08350	0.14408	127.70920	0.12771	144.084	10.50	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	156.01260	0.15601	138.57580	0.13858	156.013	10.55	60,844.91	390	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	177.17050	0.17717	157.92800	0.15793	177.170	10.64	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	190.62880	0.19063	170.28700	0.17029	190.629	10.69	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	224.23200	0.22423	201.30030	0.20130	224.232	10.82	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	299.86450	0.29986	333.11470	0.33311	299.865	10.87	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	295.09590	0.29510	327.97680	0.32798	295.096	10.89	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	267.75480	0.26775	0.00000	0.00000	267.755	10.99	133,877.40	500	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	289.87430	0.28987	261.43780	0.26144	289.874	11.07	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.85	Call	249.23230	0.24923	275.41360	0.27541	249.232	11.19	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	245.69640	0.24570	271.52660	0.27153	245.696	11.23	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	232.09130	0.23209	256.55210	0.25655	232.091	11.39	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	362.13260	0.36213	328.29920	0.32830	362.133	11.50	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	375.94500	0.37594	341.46360	0.34146	375.945	11.58	11,278,350.00	30,000	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	201.60120	0.20160	222.86330	0.22286	201.601	11.78	0.00	0	12,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	411.30120	0.41130	375.26330	0.37526	411.301	11.78	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	185.50030	0.18550	205.00750	0.20501	185.500	12.01	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	485.29370	0.48529	446.39560	0.44640	485.294	12.17	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	563.13850	0.56314	521.71090	0.52171	563.138	12.56	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	127.82880	0.12783	140.67850	0.14068	127.829	13.11	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	118.54940	0.11855	130.21260	0.13021	118.549	13.34	46,234.27	390	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	104.93710	0.10494	115.04700	0.11505	104.937	13.74	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	92.23190	0.09223	100.87910	0.10088	92.232	14.18	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	90.14450	0.09014	98.55330	0.09855	90.145	14.26	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	89.12640	0.08913	97.41600	0.09742	89.126	14.30	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	60.34380	0.06034	65.73680	0.06574	60.344	15.68	301,719.00	5,000	18,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	59.69360	0.05969	65.02260	0.06502	59.694	15.71	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	54.24910	0.05425	59.03320	0.05903	54.249	16.03	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	44.77400	0.04477	48.61580	0.04862	44.774	16.69	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	44.34060	0.04434	48.14030	0.04814	44.341	16.72	0.00	0	1,130.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	24.68470	0.02468	26.38140	0.02638	24.685	19.18	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	23.85070	0.02385	25.55470	0.02555	23.851	19.43	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	21.66510	0.02167	23.40110	0.02340	21.665	20.15	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	21.44870	0.02145	23.18820	0.02319	21.449	20.23	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	5.15600	0.00516	6.29480	0.00629	5.156	23.41	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.79600	10.79600	10.85340	10.85340		10.98	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	277.72350	0.27772	251.26600	0.25127	277.723	10.98	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	18.98100	0.01898	20.76440	0.02076	18.981	22.50	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.81110	10.81110	10.86860	10.86860		10.99	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	1.28830	0.00129	1.30120	0.00130	1.288	16.75	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	171.30640	0.17131	188.30620	0.18831	171.306	12.50	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.87920	10.87920	10.93730	10.93730		11.36	0.00	0	1,245.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	2.44460	0.00244	2.47650	0.00248	2.445	16.28	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	288.86260	0.28886	264.80800	0.26481	288.863	11.15	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	231.87200	0.23187	252.50550	0.25251	231.872	12.40	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	38.60160	0.03860	44.12270	0.04412	38.602	23.81	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			10.93260	10.93260	10.99120	10.99120		11.55	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	293.98460	0.29398	270.83740	0.27084	293.985	11.22	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	48.18010	0.04818	51.63180	0.05163	48.180	23.75	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			10.93460	10.93460	10.99310	10.99310		11.55	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	3.75650	0.00376	3.77850	0.00378	3.756	16.10	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	296.43740	0.29644	319.92860	0.31993	296.437	12.20	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			10.96950	10.96950	11.02840	11.02840		11.61	1,042,102.50	95	22,662.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	71.83710	0.07184	68.72050	0.06872	71.837	10.73	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	111.51110	0.11151	106.81700	0.10682	111.511	10.52	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	168.00340	0.16800	152.57410	0.15257	168.003	10.68	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	272.27920	0.27228	250.65090	0.25065	272.279	11.18	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	292.32950	0.29233	269.65920	0.26966	292.330	11.27	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	351.20420	0.35120	325.70140	0.32570	351.204	11.50	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	160.92820	0.16093	169.63050	0.16963	160.928	14.87	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	104.61850	0.10462	109.06400	0.10906	104.619	16.64	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	80.61560	0.08062	83.10580	0.08311	80.616	17.90	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	73.10630	0.07311	71.48240	0.07148	73.106	23.23	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			10.99080	10.99080	11.05000	11.05000		11.79	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	299.76120	0.29976	277.21460	0.27721	299.761	11.34	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	50.25400	0.05025	52.12960	0.05213	50.254	23.40	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.05290	11.05290	11.11280	11.11280		11.95	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	302.21540	0.30222	280.64960	0.28065	302.215	11.37	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	54.51430	0.05451	57.01220	0.05701	54.514	23.05	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.10970	11.10970	11.17020	11.17020		12.13	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	305.23530	0.30524	284.54910	0.28455	305.235	11.44	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	59.07950	0.05908	57.46370	0.05746	59.079	23.08	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.14140	11.14140	11.20230	11.20230		12.30	0.00	0	15,848.00
\$ / R	On 26/06/2015	Any day expiry			11.16920	11.16920	11.23030	11.23030		12.32	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	308.62380	0.30862	286.17450	0.28617	308.624	11.52	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	57.93030	0.05793	62.44600	0.06245	57.930	22.85	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.23460	11.23460	11.29650	11.29650		12.60	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	308.91810	0.30892	286.95930	0.28696	308.918	11.54	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	68.37050	0.06837	70.91150	0.07091	68.371	23.00	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.29430	11.29430	11.35680	11.35680		12.76	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	310.05300	0.31005	288.15190	0.28815	310.053	11.59	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	68.24500	0.06824	70.85730	0.07086	68.245	22.81	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.33380	11.33380	11.39580	11.39580		12.92	19,267,460.00	1,700	1,860.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	225.39280	0.22539	212.60660	0.21261	225.393	11.51	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	254.82900	0.25483	262.93710	0.26294	254.829	16.89	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.36460	11.36460	11.42620	11.42620		13.29	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	316.01540	0.31602	295.62150	0.29562	316.015	11.80	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	75.35420	0.07535	74.62220	0.07462	75.354	22.86	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.43050	11.43050	11.49130	11.49130		13.22	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	316.02870	0.31603	299.99060	0.29999	316.029	11.86	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	78.97240	0.07897	79.84380	0.07984	78.972	22.46	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.49200	11.49200	11.55210	11.55210		13.35	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	317.71380	0.31771	301.31590	0.30132	317.714	11.95	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	72.46140	0.07246	72.31390	0.07231	72.461	22.27	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.53370	11.53370	11.59340	11.59340		13.45	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	935.92130	0.93592	974.02000	0.97402	935.921	12.20	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.54910	11.54910	11.60860	11.60860		13.45	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	316.66390	0.31666	302.96140	0.30296	316.664	11.97	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	67.84690	0.06785	69.50170	0.06950	67.847	22.10	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.62880	10.62880	10.68500	10.68500		9.91	786,531.20	74	1,178.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.79030	10.79030	10.84760	10.84760		10.99	0.00	0	95.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	30,469.15830	0.30469	33,831.60810	0.33832	30,469.158	10.85	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			10.96950	10.96950	11.02840	11.02840		11.61	0.00	0	5.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.74150	17.74150	17.94950	17.94950		9.63	48,132,689.50	2,713	59,476.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	3.83300	0.00383	2.38140	0.00238	3.833	11.49	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	45.28320	0.04528	25.63550	0.02564	45.283	10.32	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	72.28210	0.07228	41.90250	0.04190	72.282	10.13	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	144.98200	0.14498	88.24530	0.08825	144.982	9.82	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	164.53960	0.16454	101.25870	0.10126	164.540	9.76	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	9.87870	0.00988	15.99540	0.01600	9.879	12.72	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	5.10560	0.00511	7.95030	0.00795	5.106	14.43	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	4.83550	0.00484	7.50490	0.00750	4.836	14.59	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	3.23780	0.00324	5.57850	0.00558	3.238	15.22	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.99650	17.99650	18.20680	18.20680		10.87	4,499,125.00	250	10,890.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	789.42880	0.78943	643.63460	0.64363	789.429	11.88	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.12080	18.12080	18.33170	18.33170		11.04	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	596.70000	0.59670	479.97360	0.47997	596.700	11.27	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	784.52820	0.78453	646.82820	0.64683	784.528	11.79	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	878.24500	0.87825	733.82760	0.73383	878.245	12.03	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	57.98930	0.05799	72.86430	0.07286	57.989	14.96	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	33.19160	0.03319	41.88330	0.04188	33.192	15.43	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	33.24050	0.03324	41.19030	0.04119	33.241	15.50	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.27490	18.27490	18.48620	18.48620		11.51	0.00	0	1,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.53590	18.53590	18.74870	18.74870		12.10	0.00	0	240.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10386		0.10386		0.10457	0.10457		10.30	0.00	0	2,759.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10550		0.10550		0.10623	0.10623		13.95	0.00	0	17,859.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10736		0.10736		0.10811	0.10811		14.39	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.22270		14.22270		14.26860	14.26860		9.45	2,318,300.10	163	65,076.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	10.12140		0.01012		9.03060	0.00903	10.121	10.27	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	42.40470		0.04240		38.06120	0.03806	42.405	9.89	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	76.29700		0.07630		69.01040	0.06901	76.297	9.70	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	208.34940		0.20835		187.37020	0.18737	208.349	9.75	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	227.64170		0.22764		205.38820	0.20539	227.642	9.84	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	2.59530		0.00260		3.20870	0.00321	2.595	14.56	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	0.79230		0.00079		0.93180	0.00093	0.792	17.01	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.44450		14.44450		14.49160	14.49160		10.60	866,670.00	60	13,794.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	51.97510		0.05198		48.89950	0.04890	51.975	10.27	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	83.68880		0.08369		79.25260	0.07925	83.689	9.88	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	43.30740		0.04331		46.92950	0.04693	43.307	14.59	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.69110		14.69110		14.73980	14.73980		11.23	0.00	0	2,026.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.93070		14.93070		14.98240	14.98240		11.79	0.00	0	150.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 06/11/2014	Index Future			507.52400		507.52400		506.90800	506.90800			0.00	0	0.00
AL12	On 05/02/2015	Index Future			515.70800		515.70800		515.08900	515.08900			0.00	0	0.00
AL12	On 07/05/2015	Index Future			524.89600		524.89600		524.28200	524.28200			0.00	0	0.00
AL37	On 06/11/2014	Index Future			433.82400		433.82400		433.42300	433.42300			0.00	0	0.00
AL37	On 05/02/2015	Index Future			440.81800		440.81800		440.41900	440.41900			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			509.51700		509.51700		508.97300	508.97300			0.00	0	1.00
AL7T	On 05/02/2015	Index Future			517.73300		517.73300		517.18800	517.18800			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			463.58900		463.58900		463.09500	463.09500			0.00	0	586.00
ALBI	On 05/02/2015	Index Future			471.06300		471.06300		470.56900	470.56900			0.00	0	65.00
ALBI	On 07/05/2015	Index Future			479.45600		479.45600		478.96700	478.96700			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.87070		9.87070		9.88300	9.88300		8.92	0.00	0	12,990.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.95960		9.95960		9.97270	9.97270		10.07	497,980.00	50	11,093.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	56.16260		0.05616		57.13830	0.05714	56.163	10.09	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	157.68570		0.15769		156.03860	0.15604	157.686	10.08	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	194.93210		0.19493		203.29980	0.20330	194.932	10.33	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	49.54390		0.04954		51.92490	0.05192	49.544	12.08	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	44.89890		0.04490		47.07340	0.04707	44.899	12.20	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.06070		10.06070		10.07520	10.07520		10.65	0.00	0	702.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.15990		10.15990		10.17580	10.17580		11.21	0.00	0	50.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.72660		9.72660		9.76080	9.76080		9.34	0.00	0	100.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.85370		9.85370		9.88840	9.88840		10.07	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFK	On 12/12/2014	Can-Do Future		2.85660	2.85660		-8.70420	-8.70420			0.00	0	1,942.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		607.13400	607.13400		649.76230	649.76230			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		690.29050	690.29050		734.79140	734.79140			0.00	0	2,913.00
CF CANDO CAFI	On 12/12/2014	Can-Do Future		165.51230	165.51230		-148.23800	-148.23800			0.00	0	4,362.00
CF CANDO CAFG	On 12/12/2014	Can-Do Future		542.82450	542.82450		584.07940	584.07940			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		31.66990	31.66990		41.89130	41.89130			0.00	0	5,000.00
CF CANDO CAFX	On 02/09/2014	Can-Do Future		28.64710	28.64710		37.02340	37.02340			0.00	0	6,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future		11.72290	11.72290		11.76600	11.76600		9.90	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future		11.90900	11.90900		11.95230	11.95230		11.13	0.00	0	2,521.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.11840	12.11840		12.16380	12.16380		11.78	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.72190	1.72190		1.72960	1.72960		9.10	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.73830	1.73830		1.74620	1.74620		10.58	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		123.92614	123.92614		123.94628	123.94628			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		125.93970	125.93970		125.96312	125.96312			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/11/2014	Bond Future		9.70451	82.25494		9.70772	82.23146			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.79511	83.58164		9.79814	83.55983			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.86587	81.28159		9.86848	81.26304			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 06/11/2014	GOVI	462.36400		462.36400		461.84900	461.84900			4,623,640.00	1	385.00
GOVI	On 05/02/2015	GOVI	469.81900		469.81900		469.30300	469.30300			0.00	0	45.00
GOVI	On 07/05/2015	GOVI	478.19000		478.19000		477.67900	477.67900			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.81201		117.81201		117.83332	117.83332			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	118.57194		118.57194		118.59655	118.59655			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 06/11/2014	Bond Future	122.21671		122.21671		122.23708	122.23708			0.00	0	2,062.00
I2038	On 05/02/2015	Bond Future	122.90407		122.90407		122.92761	122.92761			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	121.59899		121.59899		121.61877	121.61877			0.00	0	5,348.00
I2046	On 05/02/2015	Bond Future	123.57440		123.57440		123.59756	123.59756			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 06/11/2014	Bond Future	129.54240		129.54240		129.56290	129.56290			0.00	0	2,800.00
I2050	On 05/02/2015	Bond Future	130.20234		130.20234		130.22615	130.22615			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/11/2014	Index Future	219.21600		219.21600		219.23000	219.23000			0.00	0	1,192.00
IGOV	On 05/02/2015	Index Future	222.77800		222.77800		222.79400	222.79400			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	226.77300		226.77300		226.79700	226.79700			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	593.66800		593.66800		593.77000	593.77000			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	603.14300		603.14300		603.24800	603.24800			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	144.78604		144.78604		144.82019	144.82019			0.00	0	635.00
J201	On 22/12/2014	Interest Rate Swap	8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.06000		93.94000		6.04000	93.96000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.11000		93.89000		6.08000	93.92000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.17000		93.83000		6.17000	93.83000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.22000		93.78000		6.22000	93.78000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.30000		93.70000		6.34000	93.66000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.36000		93.64000		6.40000	93.60000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.48000		93.52000		6.55000	93.45000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.70000		93.30000		6.77000	93.23000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.91000		93.09000		6.97000	93.03000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.08000		92.92000		7.14000	92.86000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.26000		92.74000		7.32000	92.68000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.40000		92.60000		7.46000	92.54000			0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.33810		1.33810		1.33540	1.33540			0.00	0	100.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future	1.33870		1.33870		1.33590	1.33590			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 06/11/2014	Bond Future			6.81310		107.48804		6.85125	107.45586		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future			6.96806		109.22190		7.01885	109.19187		1.00	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/11/2014	Bond Future			8.36927		120.10974		8.39247	119.91643		8.89	0.00	0	56,483.00
R186	On 06/11/2014	Bond Future	7.80	Call	461.80000		0.46180		439.18000	0.43918	461.800	8.64	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Call	1,766.94000		1.76694		1,695.26000	1.69526	1,766.940	8.82	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.53	Put	1,450.43000		1.45043		1,543.33000	1.54333	1,450.430	8.90	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	267.75000		0.26775		296.51000	0.29651	267.750	9.19	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.43394		116.74995		8.45765	116.55633		9.59	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	1,366.80000		1.36680		1,435.75000	1.43575	1,366.800	9.82	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.47769		118.83428		8.50163	118.64235		9.59	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/11/2014	Bond Future			289.05028		289.05028		289.10312	289.10312			0.00	0	908.00
R197	On 05/02/2015	Bond Future			287.74360		287.74360		287.80409	287.80409			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/11/2014	Bond Future			231.74246		231.74246		231.78162	231.78162			0.00	0	47,072.00
R202	On 05/02/2015	Bond Future			232.31894		232.31894		232.36443	232.36443			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.17702		98.98557		8.20055	98.84809		7.48	593,913.42	6	11,612.00
R2023	On 05/02/2015	Bond Future			8.25029		100.58181		8.27444	100.44447		7.73	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			8.29247		98.44735		8.31688	98.31192		8.06	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.32084		100.31376		8.34674	100.17364		7.76	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	1,549.27000		1.54927		1,702.29000	1.70229	1,549.270	8.08	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.15809		104.04748		7.19406	103.95484		2.63	0.00	0	12,128.00
R203	On 06/11/2014	Bond Future	6.84	Call	206.21000		0.20621		188.30000	0.18830	206.210	2.57	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	321.55000		0.32155		295.52000	0.29552	321.550	2.59	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.23331		105.72559		7.27213	105.63400		2.58	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,422.99000		1.42299		1,362.92000	1.36292	1,422.990	2.65	0.00	0	55.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 07/05/2015	Bond Future		7.23258	103.44117		7.27380	103.35256		2.55	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/11/2014	Bond Future		8.80356	95.54994		8.81633	95.44911			0.00	0	4,185.00
R2030	On 05/02/2015	Bond Future		8.86988	93.08366		8.88277	92.98346			0.00	0	0.00
R2030	On 07/05/2015	Bond Future		8.92058	94.74643		8.93333	94.64864			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/11/2014	Bond Future		9.03589	97.25749		9.04854	97.14212			97,257.49	1	6,708.00
R2037	On 05/02/2015	Bond Future		9.10014	94.56832		9.11291	94.45340			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future		9.15044	96.25777		9.16310	96.14505			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 06/11/2014	Bond Future		7.51019	104.81771		7.54005	104.71273			0.00	0	13,177.00
R204	On 06/11/2014	Bond Future	7.99	Put	214.81000	0.21481	240.82000	0.24082	214.810	3.91	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future		7.58501	102.47237		7.61639	102.36819			0.00	0	0.00
R204	On 07/05/2015	Bond Future		7.61569	104.30136		7.64816	104.19980			0.00	0	0.00
R204	On 06/08/2015	Bond Future		7.61716	102.23722		7.65320	102.13146			0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	665.46000	0.66546	767.26000	0.76726	665.460	3.88	0.00	0	699.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/11/2014	Bond Future		9.12406	98.62764		9.13664	98.50421			0.00	0	173.00
R2044	On 05/02/2015	Bond Future		9.18670	95.83527		9.19940	95.71225			0.00	0	0.00
R2044	On 07/05/2015	Bond Future		9.23609	97.54751		9.24871	97.42648			0.00	0	0.00
R2048	On 06/11/2014	Bond Future		9.12537	97.81422		9.13799	97.68767			0.00	0	20,114.00
R2048	On 05/02/2015	Bond Future		9.18974	99.39156		9.20249	99.26539			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future		9.23529	96.72930		9.24795	96.60517			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/11/2014	Bond Future		7.77116	100.14172		7.79524	100.04204		4.95	0.00	0	36,237.00
R207	On 05/02/2015	Bond Future		7.84586	98.11505		7.87082	98.01615		5.22	0.00	0	0.00
R207	On 07/05/2015	Bond Future		7.88932	99.86666		7.91474	99.77031		5.20	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,468.32000	1.46832	1,424.87000	1.42487	1,468.320	5.14	0.00	0	66.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 06/11/2014	Bond Future			7.94407		94.87687		7.96791	94.76361		6.13	0.00	0	16,257.00
R208	On 06/11/2014	Bond Future	8.50	Put	277.57000		0.27757		305.13000	0.30513	277.570	6.29	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.01694		96.40722		8.04149	96.29450		6.24	0.00	0	0.00
R208	On 07/05/2015	Bond Future			8.05855		94.72490		8.08346	94.61429		6.42	0.00	0	0.00
R208	On 06/08/2015	Bond Future			8.08263		96.52139		8.10939	96.40659		6.11	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	1,117.68000		1.11768		1,259.24000	1.25924	1,117.680	6.38	0.00	0	198.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/11/2014	Bond Future			8.95788		75.12067		8.97044	75.02601		13.79	375,603.35	5	25,471.00
R209	On 06/11/2014	Bond Future	8.50	Call	700.97000		0.70097		686.77000	0.68677	700.970	13.53	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,299.44000		1.29944		1,274.15000	1.27415	1,299.440	13.66	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	1,961.40000		1.96140		1,925.28000	1.92528	1,961.400	13.76	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,152.12000		2.15212		2,113.15000	2.11315	2,152.120	13.79	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,353.40000		2.35340		2,311.54000	2.31154	2,353.400	13.82	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	1,093.81000		1.09381		1,135.18000	1.13518	1,093.810	13.95	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	611.72000		0.61172		640.11000	0.64011	611.720	14.11	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	501.27000		0.50127		526.03000	0.52603	501.270	14.16	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	184.47000		0.18447		196.37000	0.19637	184.470	14.40	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	159.64000		0.15964		170.28000	0.17028	159.640	14.43	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	136.48000		0.13648		145.92000	0.14592	136.480	14.43	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.01822		76.33246		9.03089	76.23807		14.30	0.00	0	0.00
R209	On 07/05/2015	Bond Future			9.06260		74.54423		9.07515	74.45157		15.02	0.00	0	0.00
R209	On 06/08/2015	Bond Future			9.09865		75.95858		9.11177	75.86248		14.70	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	2,194.83000		2.19483		2,312.21000	2.31221	2,194.830	15.31	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/11/2014	Bond Future			172.61692		172.61692		172.64774	172.64774			2,589,253.80	15	602.00
R210	On 05/02/2015	Bond Future			175.42157		175.42157		175.45690	175.45690			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/11/2014	Bond Future			132.24132		132.24132		132.27385	132.27385			0.00	0	1,070.00
R211	On 05/02/2015	Bond Future			132.78777		132.78777		132.82398	132.82398			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 06/11/2014	Bond Future		137.21016	137.21016		137.23613	137.23613			0.00	0	18,159.00
R212	On 05/02/2015	Bond Future		137.68096	137.68096		137.71058	137.71058			0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/11/2014	Bond Future		8.81289	85.84647		8.83074	85.71109		12.00	0.00	0	29,313.00
R213	On 05/02/2015	Bond Future		8.87903	87.23081		8.89715	87.09535		12.54	0.00	0	0.00
R213	On 07/05/2015	Bond Future		8.92377	85.23845		8.94191	85.10436		13.20	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/11/2014	Bond Future		9.04302	75.90074		9.05554	75.80238		14.41	0.00	0	6,057.00
R214	On 06/11/2014	Bond Future	9.20	Call	2,772.70000	2.77270	2,724.22000	2.72422	2,772.700	14.55	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	393.26000	0.39326	413.31000	0.41331	393.260	14.96	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future		9.10477	77.12471		9.11740	77.02666		15.08	0.00	0	0.00
R214	On 07/05/2015	Bond Future		9.14791	75.20566		9.16045	75.10912		15.94	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 15/09/2014	Foreign Exchange Future		20,739.23000	20,739.23000		20,841.87000	20,841.87000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		4.89590	4.89590		4.90990	4.90990		5.39	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future		4.87270	4.87270		4.88530	4.88530		8.07	0.00	0	0.00

**Total for Derivatives :** **461,352,079.24**    **116,329**    **3 711 052.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.78040			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.23000	104.38415		7.23000	104.32373			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.02819			0.00	30,000,000	30,000,000.00
AA05	On 22/03/2019	Spot Bond		8.64000	106.08646		8.64000	106.01333			0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	100.59344			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.35500	103.87559		9.35500	103.79778			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.79176			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	99.87467			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.50500	97.82444		9.50500	97.75041			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.33000	103.60750		7.33000	103.54671			0.00	0	120,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.23314			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.70000	106.70422		8.70000	106.63017			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond		1.51000	138.78193		1.51000	138.74017			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.33000	127.45482		2.33000	271.25775			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.47159			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.79636			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.15801			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.20623			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	101.23823			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.75332			0.00	0	10,000,000,000.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.83493			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.67333			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.03000	131.25195		3.03000	131.19653			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.26000	118.98075		4.26000	118.91859			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		5.01000	103.37063		5.01000	103.30996			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	63.80840		100.00000	63.34579			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.07000	171.51509		2.07000	171.45577			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	161.59839		2.76000	161.53347			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.10000	173.41521		2.10000	173.35481			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.84000	183.70839		1.84000	183.64830			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.09625	76.44982		8.09625	76.40092			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.09625	76.44982		8.09625	76.40092			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	93.53000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.08869		0.00		0	0.00	
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	93.21000		0.00		0	0.00	
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	92.25000		0.00		0	0.00	
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	92.57000		0.00		0	0.00	
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	89.88000		0.00		0	0.00	
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	89.27000		0.00		0	0.00	
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.71363		0.00		0	0.00	
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.59601		0.00		0	0.00	
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	88.92000		0.00		0	0.00	
ABN50	On 21/12/2014	Spot Bond	7.26000	101.84288	7.26000	101.78361		0.00		0	0.00	
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	88.92000		0.00		0	0.00	
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	92.05000		0.00		0	0.00	
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	89.31000		0.00		0	0.00	
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.90933		0.00		0	0.00	
ABN56	On 15/09/2015	Spot Bond	7.52000	111.77927	7.52000	111.71202		0.00		0	0.00	
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.60033		0.00		0	0.00	
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	86.57000		0.00		0	0.00	
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	86.30000		0.00		0	0.00	
ABN61	On 31/01/2025	Spot Bond	2.65000	94.19744	2.65000	106.32671		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.51000	102.02573	2.51000	158.21562		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.44000	116.15074	2.44000	209.31727		0.00		0	0.00	
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000		0.00		0	0.00	
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	85.75000		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN67	On 28/02/2023	Spot Bond		9.73000	92.29001		9.73000	92.21855			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	103.00561			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	91.99000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	99.95000			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	107.84159		9.63000	107.75849			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		9.72500	107.13763		9.72500	107.05427			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		9.06000	91.25682		9.06000	91.19056			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.37000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.82000	106.44026		9.82000	106.35665			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	88.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.35193			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.30611			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.25000	109.08784		8.25000	109.01596			18,150,000,000.00	2,200,000	1,434,300,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS11	On 09/04/2021	Spot Bond	9.06500	105.14584		9.06500	105.06945			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.18000	103.19626		7.18000	103.13694			7,610,800,000,000.00	1,060,000,000	532,980,000.00
ABS6	On 01/06/2020	Spot Bond	8.98000	98.26416		8.98000	98.19343			10,776,000,000.00	1,200,000	596,800,000.00
ABS7	On 11/09/2026	Spot Bond	9.94500	95.87034		9.94500	95.79452			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.88000	106.08430		7.88000	106.01748			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.14000	217.25064		2.14000	275.15982			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.45000	125.90742		1.45000	128.67768			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.11000	128.21832		2.11000	130.74830			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00466		100.00000	0.00461			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	63.48698		100.00000	63.02671			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.68000	107.48971		11.68000	107.39028			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.86974			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	4.05974		100.00000	4.03031			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.86640			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.81919			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	24.19796		100.00000	24.02252			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.87308			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	64.66017		11.00000	64.60474			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	24.19796		100.00000	24.02252			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.26591			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.39210			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.20963			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.24766			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.26439			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.32980			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.32980			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.33183			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.17921			0.00	2,000,000,000	2,000,000,000.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.33183			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.32777			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.81948			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.45597			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.04130			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.22488			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.26267			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.27784			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.24743			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.17922			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.50000	103.59595		9.50000	103.59235			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.39259			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.06426			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	84.61470			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	165.69483			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	165.76742				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.20955				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.94254				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.94254				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.63897				0.00	1,600,000,000	800,000,000.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.17151				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.16238				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.22163				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.57408				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.22044				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.91741				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.88370				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.32731				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.97688				0.00	0	1,500,000,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.65510				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.21413				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.18999				0.00	4,900,000,000	4,900,000,000.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.06820				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.04228				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.09259				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.18695				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.13365				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.07277				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.08954				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL161		On 20/03/2022	Spot Bond		10.23000	104.17876	10.23000	104.09406			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.10612			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	101.08039			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	117.50828			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond		9.58000	102.39107	9.58000	102.31256			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.18231			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond		1.75000	115.01088	1.75000	115.07866			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	101.37695			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	101.09088			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.15518			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	101.19292			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	101.11743			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond		0.00000	100.00000	0.00000	101.18537			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	101.67161			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	103.13152			0.00	0	750,000,000.00
ACL182		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	103.01808			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	101.10384			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	102.34727			0.00	4,200,000,000	4,200,000,000.00
ACL185		On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	101.18537			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond		0.00000	100.00000	0.00000	101.15560			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	101.22012			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	101.23988			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.65851			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.93319		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.24454		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.24454		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.31353		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.16273		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.31925		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.51493		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.31353		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	93.71974		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.27041		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.25325		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	118.62941		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	120.34081		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.08722		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.07664		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	99.90992		0.00		0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.10535		0.00		0	0.00	
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.10987		0.00		0	300,000,000.00	
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.15518		0.00		0	0.00	
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.08872		0.00		0	0.00	
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.08722		0.00		0	0.00	
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.19588		0.00		0	0.00	
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.08681		0.00		0	0.00	
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.32406		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.31426			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.82543			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.22301			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.36603			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	13.42177		100.00000	16.65558			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.67879			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.85506			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.97255			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.56363			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.62033			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.69581			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.53918			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.03500	99.93219		8.03500	99.86769			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.69629			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.81096			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.56000	103.69995		8.56000	103.62912			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.42000	116.69789		9.42000	116.60987			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	91.18372		100.00000	90.52614			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.33000	109.88541		7.33000	109.82094			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	86.15745		100.00000	85.56599			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.47000	100.62644		9.47000	100.55056		29,688,450,000,000.00	3,135,000,000	1,567,500,000.00	
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.92077		100.00000	14.82192			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.16000	100.92544		10.16000	100.84394			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIRL01	On 30/04/2028	Spot Bond	2.76000	163.06069		2.76000	162.99519			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.36267			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.21632			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.27478			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.60386			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.15069			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.16975			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.01328			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.11743			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44971			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.63649			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	97.74000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	98.23000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.45141			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	93.52281			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.69000	127.10568		2.69000	289.12738			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	91.27288			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	100.00000	29.72854		100.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000		0.00000	98.24671			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN028	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	1,500,000,000.00
ASN031	On 14/08/2017	Spot Bond	100.00000		13.22737		100.00000	13.18336			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.20426			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.01163			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.99650			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.93850			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.05000		106.23447		9.05000	106.15743			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.94027			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.38405			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.74476			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.98679			0.00	400,000,000	200,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	102.29479			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.63500		101.55780		9.63500	101.47950			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.48500		108.80874		7.48500	108.74322			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		34.41941		100.00000	33.96732			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.99443			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.90511			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.70000		103.38357		7.70000	103.31879			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.85000		106.64630		8.85000	106.57063			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.09707		103.78407		11.09707	102.79066			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.09238		101.92077		11.09238	101.66669			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.12861		101.84801		11.12861	101.62667			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.30941			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond		11.16484	101.70516		11.16484	101.55840			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.92529	101.18412		11.92529	101.07199			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.34054			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.34054			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.34061			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.34707	100.95687		11.34707	101.09130			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.28012	102.74938		11.28012	101.61981			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.09238	101.92077		11.09238	101.66669			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.19577	102.01344		11.19577	101.76097			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.35870	96.62647		10.35870	101.32230			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.27211			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.25217			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.25217			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.18457			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.94884			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.98744	100.31741		10.98744	100.64646			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.62500	100.27441		11.62500	100.08457			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.21531			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.55000	70.12461		11.55000	97.83430			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.94880			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.15394			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	90.26147		9.28000	101.15334			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.23375			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.45000	68.73766		11.45000	97.50538			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.19687			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.22761			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.22761			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.82161			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.18212			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.24696			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.06713			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.94885			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.24696			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.18458			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.20373			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.24705			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.89843			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.09707	104.12216		14.09707	103.14714			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.29934	102.13522		15.29934	102.03388			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.19250	101.96011		14.19250	101.82445			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.62538			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.62538			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.62538			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.68629			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.41159			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	19.34640		100.00000	19.23649			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.04866		100.00000	20.89605			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.15664	100.00000	19.01776				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.82509	100.00000	11.73936				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.82509	100.00000	11.73936				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.29710	100.00000	14.19344				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.38819	100.00000	12.29837				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.48384				0.00	0	10,000,000,000.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.46861				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.66471				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.70701				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.05197	100.00000	7.99358				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.05197	100.00000	7.99358				0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	99.72678	100.00000	98.91599				0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000	95.30026	100.00000	94.55959				0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000	84.49074	100.00000	83.90805				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.04000	104.04618	2.04000	177.95202				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.34000	93.78915	8.34000	146.62305				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.34000	95.09561	8.34000	146.98380				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.72500	97.91154	8.72500	97.84302				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.42467				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.11748				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.05000	99.90676	8.05000	99.84251				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.56944				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.49903				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.50916				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.54291			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.57663			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.67062			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	22.44524		100.00000	22.28251			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.29959			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.31466			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.32111			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.32327			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.34906			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.38340			0.00	0	71,700,000.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	14.05478		100.00000	13.95288			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	14.05478		100.00000	13.95288			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.11127			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.19966			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.22376			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.40000	104.62828		8.40000	104.55812			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.29605			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.42437			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	10.03242		100.00000	9.95968			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	10.03242		100.00000	9.95968			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.55548			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.87334			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond		8.75000	66.42023		8.75000	101.50467			0.00	0	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC39	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.64943			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.92052			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.56789			0.00	3,800,000,000	1,900,000,000.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.49794			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.74480			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.49543			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.57301			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.71405			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	102.30141			0.00	0	71,700,000.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	103.24872			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	63.35055	100.00000	62.89126				0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.48284			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.49705			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	19.74704	100.00000	19.60387				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.15907			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	99.91934			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.52000	104.85813	7.52000	104.79435				0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.50000	113.06515	9.50000	112.97963				0.00	0	270,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.49941			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.15000	105.07667	9.15000	105.00005			27,450,000,000.00	3,000,000	627,100,000.00	
CBL12	On 06/09/2018	Spot Bond	11.36000	104.93389	11.36000	104.83941				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.38406			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.61000	100.31584	11.61000	100.22358				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.06300			0.00	20,000,000,000	5,053,610,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL16	On 18/05/2017	Spot Bond	9.39000	102.45169		9.39000	102.37508			0.00	0	693,133,300.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	102.36797			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.05000	96.20546		12.05000	101.62794			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.01991			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.64689			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.17269			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.38500	94.39905		10.38500	94.32116			0.00	0	2,600,000.00
CCT01	On 23/06/2023	Spot Bond	10.17000	115.67730		10.17000	115.58328			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.02000	111.91543		10.02000	111.82577			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.35000	116.70809		9.35000	116.62119			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.02658			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.75000	105.08161		11.75000	104.98385			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.02473			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.20283			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.49010			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.64404			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.02885			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.72696			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.73155			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.06054			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.10386			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.15379			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.82396			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.82582			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.81601			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.02162			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.20965			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.10028			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	62.21200			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.29475	10.11000	101.21335				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.77131			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		118.91086	2.76000	118.86281				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	104.44527			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		117.60713	3.14000	120.53721				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.82806	8.25000	103.75965				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		125.86251	3.10000	120.09988				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		125.48991	2.40000	119.75110				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.71704			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.70368			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.59951			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.58000		102.72727	8.58000	102.65656				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.79414			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.78309			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.51399			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.52664			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.63000		102.84291	8.63000	102.77172				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.63000		102.84291	8.63000	102.77172				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN225	On 09/12/2016	Spot Bond	8.68000		101.63837		8.68000	101.56761			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.24008			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.37087			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.73659			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.73659			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	66.94400			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.01897			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.25773			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.80553			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.79281			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		99.84865		9.35000	99.77307			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		99.84865		9.35000	99.77307			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.80547			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.80493			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.36163			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.24775			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.24775			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.24775			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.24775			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.24775			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.31957			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.51781			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.63488			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.63488		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.63488		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.63488		0.00		0	0.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.52427		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	9.38000	104.77512	9.38000	104.69686		0.00		0	0.00	
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.94017		0.00		0	0.00	
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.85908		0.00		0	0.00	
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.41503		0.00		0	0.00	
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.56046		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.55319		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.60872		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.86317		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.76527		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.80765		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	104.02019		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.52002		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.35907		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.18984		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.10232		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.50378		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.15497		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.43212		0.00		0	0.00	
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.18388		0.00		0	0.00	
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.81712		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.07301			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.17032			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.94251			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.32678			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.07305			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.07305			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.06143			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	121.47362			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.73790			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	121.60015			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	120.98486			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	121.39411			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	118.28936			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	118.29872			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.02347			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		11.01000	94.62646		11.01000	94.54382			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.53000	96.25405		11.53000	96.16612			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.01208			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.33160			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.02294			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.45830			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.33788			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	102.57579		8.80500	102.53704			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.16273		0.00		0	0.00	
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.46298		0.00		0	0.00	
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	114.70200		0.00		0	0.00	
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.21856		0.00		0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.24118		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.32859		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.27057		0.00		0	0.00	
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.78694		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.78694		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	104.66376		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.39223		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.01208		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	104.88795		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	104.88999		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.38036		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.54965		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.01825		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.77557		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.45279		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.10310		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.28641		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.37654		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.08418		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98739		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.36125			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.60840			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.76405			0.00	0	0.00
CLN355		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.33207			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.45538			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.05397			0.00	0	0.00
CLN361		On 20/03/2024	Spot Bond	10.55000	101.11442		10.55000	104.16327			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	10.19000	103.29226		10.19000	106.33666			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	103.05659			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.21813			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	12.33000	104.97947		12.33000	108.71852			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.22758			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	12.36000	102.32227		12.36000	102.15568			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	10.79000	102.25030		10.79000	102.10440			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.22758			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.39306			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.41889			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.30298			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.60689			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.16273			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.05773			0.00	0	0.00
CLN376		On 20/03/2021	Spot Bond	9.68500	104.76895		9.68500	104.60394			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.33676				0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.29092				0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	103.35162	10.55000	104.22149				0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	103.16667	11.00000	98.54997				0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.48558				0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.57585				0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.48145				0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	12.12000	102.11610	12.12000	101.60821				0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.60592				0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.38151				0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.39517				0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.22551				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.99932	7.01000	39.59607				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	157.61507				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.72500	97.91154	8.72500	136.71734				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.34000	33.39114	8.34000	146.62305				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.34000	33.81147	8.34000	146.98380				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	91.74823				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	91.67768				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.77562				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.77562				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.25527				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.17008				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.18687				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.18537				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.45830				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.07361				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.13254				0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.12499				0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.58095				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	101.89773				0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.68819				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.18000	110.06455	9.18000	107.62222				0.00	0	1,920,833,200.00
COJ04	On 05/06/2018	Spot Bond	8.80000	102.43038	8.80000	102.35809				0.00	0	730,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.29500	113.31275	10.29500	113.21954				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.48000	104.87796	8.48000	104.80658				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.88500	108.57852	9.88500	108.49315				0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.97000	103.21305	9.97000	103.13078				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.32000	96.58570	10.32000	96.50607				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.07000	97.74343	11.07000	97.65715				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.07000	90.62703	11.07000	90.54702				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.69465				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.63444				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.49916				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.73123				0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.29054				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPV01	On 30/06/2029	Spot Bond	11.20500	99.96773		11.20500	100.16329			0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	13.19853		100.00000	13.10284			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	4.35110		100.00000	4.28683			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	12.78942		100.00000	12.59029			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.39106			0.00	1,700,000,000	850,000,000.00
DENG44	On 29/09/2017	Spot Bond	8.12500	99.21514		8.12500	99.15074			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.82816			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.19397			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.89683			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	80.84515		100.00000	80.32912			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.33221			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.30699			0.00	0	0.00
DLTC05	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.52021			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.58747			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.19115			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.97292			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.54665			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.76832			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.50576			0.00	0	100,000,000.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.25016			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.88500	102.21422		8.88500	102.14141			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.36000	115.42102		7.36000	115.35266			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.57500	104.03473		8.57500	103.96355			75,107,567,500.00	8,758,900	1,436,758,900.00
DV23	On 27/02/2023	Spot Bond	9.07000	105.19712		9.07000	110.10514			16,076,575,000.00	1,772,500	4,373,072,500.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV24	On 18/02/2024	Spot Bond	9.17000	103.25122		9.17000	103.17453			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.71000	103.00079		9.71000	102.91989			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.15321			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.86298			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.88271			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.77773			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.07544			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.03503			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.17000	125.35116		8.17000	125.26935			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.72551			0.00	600,000,000	400,000,000.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	102.91188		0.10000	134.93635			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.97000	123.63971		1.97000	123.59807			0.00	0	8,191,500,000.00
EL29	On 19/11/2029	Spot Bond	1.96000	111.26168		1.96000	111.22429			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.09500	109.34140		2.09500	109.30345			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.17000	101.27864		2.17000	101.24279			47,306,000,000,000.00	21,800,000,000	25,700,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.78500	104.02096		9.78500	103.93998			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.63500	109.83633		9.63500	109.75210			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.12000	102.43798		10.12000	102.35557			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.40000	93.30963		10.40000	96.67003			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM05	On 17/04/2029	Spot Bond	10.48500	104.92586		10.48500	104.30102			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.99614			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.54859			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.11842			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.13809			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.92627			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.92572			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	94.07216		100.00000	93.35038			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	89.22007		100.00000	88.59176			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	66.66670		100.00000	66.66667			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	63.44271		100.00000	62.85034			0.00	0	0.00
EQ210U	On 14/08/2014	Spot Bond	100.00000	66.66670		100.00000	66.66667			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000	83.22282		100.00000	100.00000			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	72.00852		100.00000	71.61287			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	131.27888		3.00000	131.22353			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.54000	102.76199		11.54000	102.66805			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.26118			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.41496			0.00	1,000,000,000	1,000,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.18897			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.03000	98.96586		10.03000	98.88650			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.87733			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.67513			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.93411			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.93931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.93608			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.93287			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.92991			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.94375			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.42292			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.94059			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.93812			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.94108			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.93902			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.97000		104.38130		6.97000	104.32270		20,910,000,000,000.00	3,000,000,000	10,200,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.92000		107.17969		7.92000	107.11147		52,010,640,000.00	6,567,000	10,612,800,000.00	
ES23	On 25/01/2023	Spot Bond	8.63000		108.73102		8.63000	108.65615		63,022,250,083,000.00	7,302,694,100	7,497,389,700.00	
ES26	On 02/04/2026	Spot Bond	8.94000		95.16324		8.94000	95.09503		44,897,381,790,000.00	5,022,078,500	9,973,433,400.00	
ES33	On 15/09/2033	Spot Bond	9.61500		84.83836		9.61500	84.77344		192,459,104,212,500.00	20,016,547,500	27,630,947,500.00	
ES42	On 25/04/2042	Spot Bond	9.79000		90.40480		9.79000	90.33400		293,700,000,000,000.00	30,000,000,000	28,966,666,700.00	
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.92055			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	99.91776			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.80108			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.55439			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.00063			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.44036			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.64910			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.00000		0.00000	102.88622			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000		10.66747	100.00000	10.59013				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.38170	100.00000	10.30643				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.07505				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.12125				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.21340				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.30518				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.78000		103.95930	6.78000	103.90169				0.00	0	880,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.45000		98.00566	9.45000	97.93152				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.16721				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.16714				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.44599				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000	0.00000	105.04253				0.00	40,000,000	40,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000	0.00000	101.62955				0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000	0.00000	101.65782				0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.38500		99.48951	10.38500	100.14692				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.25000		104.38773	11.25000	104.29412				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000	0.00000	99.87473				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.21000		129.05172	2.21000	129.87118				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.17000		128.99501	2.17000	274.53925				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.36000		102.80869	2.36000	109.24461				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.49000		102.25689	2.49000	158.57435				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.33000		118.00808	2.33000	212.66631				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.79000		111.49273	7.79000	111.42329				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.85800		62.16202	7.85800	61.50197				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ02	On 28/10/2024	Spot Bond		9.46600	39.77103		9.46600	38.86030			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.70000	38.49249		9.70000	37.55559			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	68.92091		100.00000	68.52938			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	71.29551		100.00000	70.89049			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.98525			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.40743			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.20970			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.33446			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	99.95997		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	99.95997		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.31353			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.24872			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.42844			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.29092			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	99.96782		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.37677			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.71163			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.65918			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	15.68391		100.09221	15.57011			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.16575			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.87478			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.40108			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.57436			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.45229			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.30394			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.31918			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.19900			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.22308			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.62169			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC161	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.20046			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		58.86113		13.22500	58.79873			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.12800			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.12951			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.69613			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.18386			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.60500		94.10945		3.60500	97.31854			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.23816			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.23816			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.90815			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.01208			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.28050			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.16273			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.13404			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.21576			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.33913			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.08147			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.21339			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.42213			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.54665			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.21102			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.54514			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.12045			0.00	0	0.00

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	100.00000		0.00000	101.22308			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.22308			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.11132			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.86321			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.91340			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.12131			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.70518			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.29545			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.68826			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.10334			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.66646			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.66841			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.59357			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.53479			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.59357			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.53244			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.18943			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	101.82899		8.75000	100.21191			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.04367			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	10.40958		100.00000	10.27635			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	9.49703		100.00000	9.37548			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.10948			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.30846			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.30089			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.46377			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.39049			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.45000	116.09919		3.45000	119.53175			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.32522			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.33890			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.43000	107.20141		3.43000	119.69091			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.79000	99.83843		1.79000	127.31980			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.45000	104.56921		3.45000	119.53175			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.77000	101.43206		2.77000	124.70855			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.84000	104.00611		2.84000	131.77476			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.43988			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.14875			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.31613			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	103.16619			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.54102			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.48331			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.25777			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.25627			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.95446			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.07112			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	10.47058		100.00000	10.39467			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	25.33919		100.00000	25.15548			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond		100.00000	61.31890		100.00000	60.74635			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ15	On 14/03/2015	Spot Bond	4.91000	149.48939		4.91000	149.40383			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.08883			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.91432			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.08913			0.00	0	50,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.52355			0.00	4,800,000,000	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.04884			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.36383			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.06512			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.18800	81.84671		2.18800	97.80819			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.52000	99.30932		2.52000	130.04734			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.48060			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	100.72665		10.38000	100.64253			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	100.72665		10.38000	100.64253			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	100.00000		0.00000	106.74000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.27548			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.36596			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.66000	96.71800		2.66000	104.96381			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.64000	203.01503		2.64000	203.39219			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.63000	105.56945		2.63000	105.52827			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.69083			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.67000	202.14691		2.67000	202.52127			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.42149			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.46000	108.26917		2.46000	108.22842			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.72000	103.88705		2.72000	103.84579			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.81836			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	57.05100			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.14952			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.68000		124.16205		2.68000	264.24238			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.18000		128.89810		2.18000	274.33277			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.90000		122.14472		2.90000	259.94447			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.58000		101.27942		2.58000	126.68336			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.36684			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.11000		130.79384		2.11000	126.75045			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.54234			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.79154			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.22319			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.50000		104.77331		2.50000	104.73354			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		20.06973		104.97509	19.91779			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		24.38254		101.07593	24.20407			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		16.31905		100.44759	16.20026			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		22.69490		100.76967	22.52923			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.16000		114.67440		2.16000	114.63391			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.32000		97.14265		2.32000	109.65408			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.52464			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.35000		96.87069		2.35000	109.34682			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.81793			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.38000		126.97805		2.38000	342.39655			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.14376			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.66648			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.50069			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.75860			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.93000		104.01342		5.93000	103.96286			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.75000		104.83051		6.75000	104.77379			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.61000		104.11773		7.61000	104.05435			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.97000		105.01353		7.97000	104.94664			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.22000		110.66749		8.22000	110.59444			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.76000		103.29106		8.76000	103.21888		54,326,016,000,000.00	6,201,600,000	3,876,500,000.00	
FRX20	On 01/10/2020	Spot Bond	8.94500		102.40158		8.94500	102.32816			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.46000		93.73175		9.46000	93.66114			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.59000		109.48883		9.59000	109.40481			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.89000		99.66974		9.89000	100.78765			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.21000		94.31298		10.21000	98.97734			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.45000		80.31974		10.45000	80.25271			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.98120			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.01934			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.03457			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.07262			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.13353			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.17920			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.37692			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.91875			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.91430			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.91013			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.90922			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.90647			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.90240			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.89900			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.88408			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.92535			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.19634			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.20000	103.97727		9.20000	103.90064			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.18694			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	98.76278			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.38566			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.39406			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.41026			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.43036			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.45823			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.34437				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.85004				0.00	0	160,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.59186				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	102.41496				0.00	0	20,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.73883				0.00	0	5,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.28995				0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000	100.00000	0.00000	99.87699				0.00	0	1,000,000,000.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.01432				0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	1,388,700,000.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	99.82599				0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.86996				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	102.07855				0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.51106				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.94387				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.24705				0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.21391				0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.27302				0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.30713				0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.13666				0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	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
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.51328			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.15683		101.08335		8.15683	94.64303			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.53694			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.50949		101.10916		8.50949	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.56734			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.95966		101.14444		8.95966	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.60446			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.57947			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.67158			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.69659			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.16201			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.23000		101.46894		9.23000	101.39350			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.26000		107.36365		8.26000	107.29283		47,371,100,000,000.00	5,735,000,000	2,335,900,000.00	
HWAY23	On 07/12/2023	Spot Bond	1.96000		131.05056		1.96000	278.91881			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.98000		133.74063		1.98000	284.64370			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.61500		97.22973		9.61500	97.15533		41,739,676,500,000.00	4,341,100,000	7,603,266,800.00	
HWAY35	On 31/07/2035	Spot Bond	9.58500		97.43946		9.58500	97.36513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF01U	On 26/03/2015	Spot Bond	100.00000		58.22353		100.00000	57.80141			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		15.11559		100.00000	15.00600			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		89.23448		100.00000	88.59708			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		40.54542		100.00000	40.25147			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		20.69631		100.00000	20.54625			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		16.69603		100.00000	16.57498			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		61.78905		100.00000	61.34107			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.71000		116.15256		1.71000	116.11587			0.00	0	88,079,929,700.00
I2038	On 31/01/2038	Spot Bond	1.90000		120.49524		1.90000	120.45533			74,480,000,000.00	39,200,000	88,207,735,700.00
I2046	On 31/03/2046	Spot Bond	1.95000		121.21162		1.95000	121.17089			195,000,000,000.00	100,000,000	48,579,069,000.00
I2050	On 31/12/2050	Spot Bond	2.00000		127.71776		2.00000	127.67442			36,000,000,000,000.00	18,000,000,000	30,034,892,900.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	94.95000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.68000		105.91698		7.68000	105.85192			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.83466			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.90229			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.18000		105.94903		8.18000	105.87980			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.10000		109.98996		8.10000	109.91879			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.94537			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.76000		117.30474		4.76000	118.98723			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.00000		100.49004		8.00000	100.42473			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.20045			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.21226			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.61000		101.01143		1.61000	128.18841			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.18000		104.03444		2.18000	130.13361			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.14001			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.04175			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.22000		104.96664		8.22000	104.89735			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.56123			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.71118			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.29744			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.88000		98.13500		8.88000	98.06514			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.94000		93.53430		8.94000	93.46763			13,410,000,000.00	1,500,000	3,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.37781			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.30000		99.78475		8.30000	99.71827			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.41000		99.02067		9.41000	98.92387			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.27159			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.27973			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.94000		99.12360		7.94000	99.06071			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.66000		98.58142		8.66000	98.51330			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.30991			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.03493			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.87000		101.55594		7.87000	101.49205			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.62000		102.18619		8.62000	102.11514			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.82000		102.67469		9.82000	102.59359			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.85459			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.40723			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.31493			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.32190			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.32873			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00496		100.00000	0.00493			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.54303			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.46210			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.03500	99.43168		9.03500	99.35969			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.64608		5.00000	101.60495			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.64608		5.00000	101.60495			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.24185		5.00000	100.20150			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.64608		5.00000	101.60495			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.70404		4.00000	101.67120			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	32.55725		100.00000	32.11428			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	32.31806		100.00000	31.87834			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	32.31806		100.00000	31.87834			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	109.61277		9.20000	109.53199			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.99283			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.99283			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.93416			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.53860		100.00000	8.47669			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.05076			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.93000	103.74374		8.93000	103.66987			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.47122			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.11290			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.67457			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN191U	On 16/05/2017	Spot Bond	100.00000		8.63171	100.00000	10.71141				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		61.31890	100.00000	60.74635				0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000		93.83033	100.00000	93.11224				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		70.87379	100.00000	70.46332				0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000		99.72677	100.00000	98.91599				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000		99.32305	100.00000	98.53059				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000		97.49342	100.00000	96.72977				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000		95.72998	100.00000	94.99359				0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000		87.40816	100.00000	85.62431				0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000		83.35613	100.00000	81.73231				0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000		97.56098	100.00000	96.69643				0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		91.07046	100.00000	89.44419				0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		87.36410	100.00000	85.86643				0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		85.08159	100.00000	84.49074				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		83.71560	100.00000	83.14351				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		82.39278	100.00000	81.83857				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.20000		99.86429	6.20000	99.76276				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.20000		99.62769	6.20000	99.52663				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.30000		99.14437	6.30000	99.04268				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.30000		99.02575	6.30000	98.92430				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.30000		98.90741	6.30000	98.80620				0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.35000		98.66118	6.35000	98.55968				0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.35000		98.54278	6.35000	98.44152				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.12281		0.00		0	0.00	
ING115	On 31/03/2016	Spot Bond	11.09707	103.01897	11.09707	102.32647		0.00		0	0.00	
ING116	On 31/03/2016	Spot Bond	11.09707	101.32139	11.09707	101.30014		0.00		0	0.00	
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.20358		0.00		0	0.00	
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.85032		0.00		0	0.00	
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.17950		0.00		0	0.00	
ING153	On 03/04/2017	Spot Bond	6.50000	102.42326	6.50000	102.36957		0.00		0	0.00	
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.27586		0.00		0	0.00	
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	95.52495		0.00		0	0.00	
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.12888		0.00		0	0.00	
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.55829		0.00		0	0.00	
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.15833		0.00		0	0.00	
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	102.48055		0.00		0	0.00	
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.93596		0.00		0	0.00	
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.92838		0.00		0	0.00	
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.18131		0.00		0	0.00	
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.06906		0.00		0	0.00	
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.94978		0.00		0	0.00	
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.95039		0.00		0	0.00	
ING245	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.33596		0.00		0	0.00	
ING247	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.45116		0.00		0	0.00	
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.51751		0.00		0	0.00	
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.42849		0.00		0	0.00	
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.90361		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING263	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.49700			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.18458			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.34749			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.91219			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.54783			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.08288			0.00	7,100,000,000	7,100,000,000.00
IP271U	On 09/10/2014	Spot Bond	100.00000		87.52998		100.00000	86.90476			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.86503			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.62201			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.63068			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.69000	103.28936		8.69000	103.21736			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.87160			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.89364			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.90835			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.51834			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.58500	101.21279		9.58500	101.13558			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.23103			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.70000	106.67186		8.70000	106.59783			25,230,000,000.00	2,900,000	805,900,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.76079			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.72187			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	100.20349			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.00853			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.22561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV014	On 22/06/2015	Spot Bond	8.86000	102.96006		8.86000	102.88693			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	103.02757			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.63159			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.27000	96.71946		3.27000	123.72304			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.67000	139.00763		3.67000	138.94159			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.98229			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.77212			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.67099			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.44298			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.09144			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.71000	95.59286		3.71000	96.38161			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.71000	95.51317		3.71000	102.54826			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.54662			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.02286			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.11290			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.50000	113.77713		10.50000	113.68224			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.56692			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.77000	137.47928		3.77000	137.41288			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000	81.20002		100.00000	81.20001			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000	96.98299		100.00000	96.22727			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000	89.20863		100.00000	87.32394			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000	82.26650		100.00000	99.32886			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000	96.73203		100.00000	96.30080			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000	93.91641		100.00000	92.18789			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV445U	On 06/11/2014	Spot Bond	100.00000		84.17441	100.00000	100.00000				0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000		86.35991	100.00000	84.89619				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.44576				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.49169				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.94551				0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.20000		99.71206	6.20000	99.61084				0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.20000		99.59398	6.20000	99.49299				0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.30000		99.11045	6.30000	99.00883				0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.30000		98.99191	6.30000	98.89053				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.01626				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.99871				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.75049				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.78056				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000	0.00000	99.91064				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	99.85460				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.46886				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.62210				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.62644				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.63511				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.59608				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.50990				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.33796				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.14047				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.99988			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.47725			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.46175			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.87292			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.63825			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.42803			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.30128			0.00	0	0.00
IVC031	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.05518			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.91703			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.94199			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.94198			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.22000	106.50580		9.22000	101.01501			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	17.14691		100.00000	16.95421			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	10.50999		100.00000	10.37194			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.51529			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.45500	105.30762		9.45500	100.02204			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.34467			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	100.00000	45.23490		100.00000	44.64075		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
IVF57U	On 12/02/2015	Spot Bond	100.00000	82.29339		100.00000	81.75318			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.05065			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	86.33361		100.00000	85.73956			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.07406			0.00	400,000,000	400,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	26.02435		100.00000	25.83567			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.27898			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	80.57395		100.00000	80.04386			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	97.35450		100.00000	98.08311			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	84.93796		100.00000	84.36275			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	73.81418		100.00000	73.39793			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	83.88812		100.00000	83.32761			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond		100.00000	63.39576		100.00000	62.93614			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.28999			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.33974			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.07613			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	75.00012		100.00000	75.00010			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.84541			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.33922			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.72000	141.05190		8.72000	140.95378			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.32320			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.08783			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.58698			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.52010			0.00	8,000,000,000	4,000,000,000.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.29706			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.80000	97.19003		8.80000	97.12182			31,680,000,000.00	3,600,000	1,364,600,000.00
LGL03	On 03/04/2018	Spot Bond		8.95000	72.80049		8.95000	98.79190			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.51000	98.54922		9.51000	98.47460			10,461,000,000.00	1,100,000	2,200,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.84665			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL02	On 13/12/2015	Spot Bond	10.68000	101.92152		10.68000	101.83464			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.01765			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.89487			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.88803			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.87983			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.59591			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.04499			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.88659			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.61013			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.83701			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	76.04167		100.00000	75.56936			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	80.57395		100.00000	80.04386			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.94475			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.92109			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	93.63868		100.00000	92.92929			0.00	0	0.00
MAQ27U	On 25/08/2014	Spot Bond	100.00000	98.11828		100.00000	97.33333			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000	83.52403		100.00000	82.95455			0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond	100.00000	86.69834		100.00000	100.00000			0.00	0	0.00
MAQ30U	On 17/09/2014	Spot Bond	100.00000	92.40506		100.00000	100.00000			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.74744			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.76794			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.73729			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.34400			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.83134			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.11377			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.12042			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.47816			0.00	0	200,000,000.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.06848			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.15571			0.00	3,040,000,000	3,040,000,000.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.51208			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.50250			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.13187			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.13853			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.14202			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	94.31525		100.00000	93.58974			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	82.28965		100.00000	81.75063			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	24.08086		100.00000	23.90627			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	58.79116		100.00000	58.36492			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.80000	103.92266		8.80000	103.84933			0.00	0	121,600,000.00
MBSA02	On 15/04/2019	Spot Bond		8.69000	103.83025		8.69000	103.75788			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.34132			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.24701			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.57865			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.41941			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.43687			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.52410			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.70130			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.73662			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.03500		104.21955		8.03500	104.15228			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.87000		102.77415		8.87000	102.70146			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.71000		102.73037		9.71000	102.65100			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.48500		102.45873		6.48500	102.40527			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.02693			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.06502			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.71000		103.78478		9.71000	103.70363			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.68000		104.42458		7.68000	104.36044			0.00	0	4,990,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.57199			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.96000		101.44970		8.96000	101.37684			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.15968			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.58500		107.51032		9.58500	106.41818			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		15.86691		100.00000	15.75188			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.92635			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.66000		101.38456		8.66000	101.31414			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.78000		102.25300		7.78000	102.18940			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.60000		104.83133		8.60000	104.75939			0.00	0	643,600,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.14001		100.89771	6.09513			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.22212		100.61875	6.17676			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.01845			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.01842			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.02022			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.02209			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.59605	100.00000	100.00000	0.59173			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.59605	100.00000	100.00000	0.59173			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.18500	96.74813		9.18500	96.67733			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.63000	99.17064		7.63000	99.11012			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.23000	100.51038		9.23000	100.43646			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.46140			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	9.03500	105.54435		9.03500	105.46835			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.96034			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.52000	105.30408		9.52000	105.22426			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.93045			0.00	0	0.00
NBK14A		On 26/06/2021	Spot Bond	9.23500	101.60590		9.23500	101.47997			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.73880			0.00	4,000,000,000	2,000,000,000.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.98732			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.64836			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.57572			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.98893			0.00	0	0.00
NBK19B		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.90136			0.00	0	0.00
NBK20B		On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.94488			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK2A	On 15/09/2015	Spot Bond	7.38000	107.68238		7.38000	107.61878			0.00	0	870,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.67849			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.70000	115.82535		8.70000	115.74496			14,790,000,000.00	1,700,000	435,800,000.00
NBK4	On 28/10/2024	Spot Bond	10.89500	34.84529		10.89500	34.81568			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.58000	104.52598		7.58000	104.46224			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.84865			0.00	6,000,000,000	3,000,000,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.54686			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.88000	105.93195		7.88000	105.86523			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.00874			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.41222			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.89042			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.81598			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.64056			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.54969			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	91.27796			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.46815			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.42626			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.34479			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	87.56072			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.05156			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.99990			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.11450			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.05358			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.74848			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.01623			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.00104			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.00028			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.28007			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.16273			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		10.06500	104.74373		10.06500	107.81704			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.15518			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		10.10000	103.47612		10.10000	106.57497			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.16273			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.03884			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.04052			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.88053			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		100.00000	0.01372		100.00000	100.00000			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.63000	106.32823		8.63000	106.25502			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.48857			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	103.58841			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		10.08000	103.26002		10.08000	106.10581			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	104.27014			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.65172			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.05000		113.39029		12.05000	113.28218			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	109.61348			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.32690			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.19000		167.14562		2.19000	167.08618			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.76000		103.30851		8.76000	103.23633			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.15826			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.11738			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.39000		104.34392		9.39000	107.02209			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.64343			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.75724			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.55043			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.60860			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.57372			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.59000		104.31884		9.59000	108.13251			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.60865			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.64348			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.62023			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.79000		104.29393		9.79000	107.06503			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.69006			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.66673			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.67836			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	102.10827			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.96653			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.71324				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.56000	115.61778	8.56000	115.53837				0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.98500	122.29392	8.98500	122.20633				0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.08500	172.45313	2.08500	172.39330				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.44000	124.40530	9.44000	124.31127				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.33391				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.28787				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.96320				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.06135				0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.54618				0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000	0.00000	101.60082				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.83950				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	102.32011				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	19.06446	100.00000	18.92624				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	39.66123	100.00000	39.37369				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.91000	104.99733	6.91000	104.93889				5,528,000,000.00	800,000	1,900,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	21.90739	100.00000	21.74856				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	96.70000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	61.47563	100.00000	61.02994				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.08995				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.41265				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.34726				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.27871				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM14	On 04/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.17419			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.34555			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.26794			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.88226			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.68500		101.94980		9.68500	101.81137			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.33522			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.34491			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.34927			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.35896			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.40057			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.41024			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.31833			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.68000		106.20576		6.68000	106.14777			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.34000		99.51600		6.34000	99.46442			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.14000		40.45791		8.14000	40.43146			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.65500		112.70509		6.68000	112.61782		1,856,114,704,950,000.00	78,905,290,000	39,300,000,000.00	
R158	On 15/09/2015	Spot Bond	6.68000		112.67817		6.68000	112.61782			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.58000		93.27047		6.58000	93.22125			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.68000		118.72784		6.68000	118.66426		10,086,800,000.00	1,510,000	1,510,000.00	
R159P	On 15/09/2016	Spot Bond	6.51000		87.54649		6.51000	87.50078			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.30000		118.43153		8.32000	118.18258		5,967,140,575,850,000.00	18,932,599,500	24,001,228,500.00	
R187P	On 21/12/2026	Spot Bond	8.06000		37.71145		8.06000	37.68704			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.98000		35.20568		7.98000	35.18310			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.68000		284.97870		1.68000	284.88918		4,036,452,000,000.00	2,402,650,000	23,568,295,400.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 21/12/2014	Spot Bond	5.94500	102.29237	5.97000	102.23462			0.00	0	55,310,881,800.00		
R202	On 07/12/2033	Spot Bond	1.84000	228.47812	1.84000	228.40336			3,897,120,000,000.00	2,118,000,000	51,957,605,100.00		
R2023	On 28/02/2023	Spot Bond	8.10000	101.46922	8.12000	101.28367			2,448,941,348,610,000.00	02,338,438,100	81,748,066,400.00		
R203	On 15/09/2017	Spot Bond	7.07000	106.69968	7.10000	106.55579			7,003,663,351,601,000.00	90,617,164,300	41,062,616,400.00		
R2030	On 31/01/2030	Spot Bond	8.74500	94.13474	8.74500	94.06909			728,416,317,618,000.00	83,295,176,400	45,107,098,800.00		
R2032	On 31/03/2032	Spot Bond	8.88500	96.86388	8.88500	97.46838			931,148,000,000,000.00	04,800,000,000	36,900,000,000.00		
R2037	On 31/01/2037	Spot Bond	8.98000	95.80618	8.98000	95.73760			469,060,862,020,000.00	52,233,949,000	28,633,949,000.00		
R204	On 21/12/2018	Spot Bond	7.42500	103.35313	7.45000	103.19872			1,894,525,557,952,500.00	55,154,957,300	99,837,257,300.00		
R2044	On 31/01/2044	Spot Bond	9.07000	97.15018	9.07000	97.07995			569,596,000,000,000.00	62,800,000,000	87,500,000,000.00		
R2048	On 28/02/2048	Spot Bond	9.07000	100.71153	9.07000	100.63873			2,337,516,586,065,000.00	57,719,579,500	57,245,066,500.00		
R207	On 15/01/2020	Spot Bond	7.69000	98.74249	7.71000	98.59557			2,434,360,762,613,000.00	16,561,867,700	56,094,093,900.00		
R208	On 31/03/2021	Spot Bond	7.86500	96.90237	7.88500	96.74297			5,505,480,566,371,500.00	99,997,529,100	06,021,401,900.00		
R209	On 31/03/2036	Spot Bond	8.89500	77.17394	8.90500	77.04261			2,639,006,370,838,500.00	96,684,246,300	57,272,971,600.00		
R210	On 31/03/2028	Spot Bond	1.77000	172.19493	1.77000	172.13956			354,000,000,000.00	200,000,000	23,157,045,900.00		
R211	On 31/01/2017	Spot Bond	0.91000	130.37861	0.91000	130.34587			637,000,000,000.00	700,000,000	78,884,895,400.00		
R212	On 31/01/2022	Spot Bond	1.61000	135.27746	1.61000	135.23582			77,280,000,000,000.00	48,000,000,000	45,461,559,500.00		
R213	On 28/02/2031	Spot Bond	8.74500	88.13949	8.76000	87.96262			3,656,498,512,887,000.00	18,124,472,600	19,575,651,800.00		
R214	On 28/02/2041	Spot Bond	8.99000	78.00374	8.99000	77.94784			2,510,840,926,197,000.00	79,292,650,300	56,501,854,200.00		
R226C	On 15/09/2014	Spot Bond	5.94000	99.54640	5.94000	99.49804			0.00	0	0.00		
R227C	On 15/03/2015	Spot Bond	6.74000	96.25316	6.74000	96.20116			0.00	0	0.00		
R228C	On 15/09/2015	Spot Bond	6.58000	93.27047	6.58000	93.22125			0.00	0	0.00		
R229C	On 15/03/2016	Spot Bond	6.50000	90.40993	6.50000	90.36279			0.00	0	0.00		
R230C	On 15/09/2016	Spot Bond	6.51000	87.54649	6.51000	87.50078			0.00	0	0.00		

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R326C	On 21/12/2014	Spot Bond	5.97500	97.99480	5.97500	97.94766	0.00	0	0.00				
R327C	On 21/06/2015	Spot Bond	6.65000	94.64364	6.65000	94.59290	0.00	0	0.00				
R328C	On 21/12/2015	Spot Bond	6.52000	91.75279	6.52000	91.70455	0.00	0	0.00				
R329C	On 21/06/2016	Spot Bond	6.50000	88.88778	6.50000	88.84119	0.00	0	0.00				
R330C	On 21/12/2016	Spot Bond	6.56000	85.97282	6.56000	85.92734	0.00	0	0.00				
R331C	On 21/06/2017	Spot Bond	7.07500	82.07275	7.07500	82.02599	0.00	0	0.00				
R332C	On 21/12/2017	Spot Bond	7.12500	79.14083	7.12500	79.09543	0.00	0	0.00				
R333C	On 21/06/2018	Spot Bond	7.45500	75.48943	7.45500	75.44415	0.00	0	0.00				
R334C	On 21/12/2018	Spot Bond	7.43500	72.83763	7.43500	72.79406	0.00	0	0.00				
R335C	On 21/06/2019	Spot Bond	7.41500	70.29254	7.41500	70.25060	0.00	0	0.00				
R336C	On 21/12/2019	Spot Bond	7.40500	67.81453	7.40500	67.77412	0.00	0	0.00				
R337C	On 21/06/2020	Spot Bond	7.67000	64.42505	7.67000	64.38532	0.00	0	0.00				
R338C	On 21/12/2020	Spot Bond	7.65000	62.12144	7.65000	62.08323	0.00	0	0.00				
R339C	On 21/06/2021	Spot Bond	7.80500	59.22506	7.80500	59.18790	0.00	0	0.00				
R340C	On 21/12/2021	Spot Bond	7.77500	57.12157	7.77500	57.08587	0.00	0	0.00				
R341C	On 21/06/2022	Spot Bond	7.74500	55.10872	7.74500	55.07441	0.00	0	0.00				
R342C	On 21/12/2022	Spot Bond	7.71500	53.18218	7.71500	53.14919	0.00	0	0.00				
R343C	On 21/06/2023	Spot Bond	7.67500	51.38156	7.67500	51.34985	0.00	0	0.00				
R344C	On 21/12/2023	Spot Bond	7.63500	49.66106	7.63500	49.63057	0.00	0	0.00				
R345C	On 21/06/2024	Spot Bond	8.26000	45.08719	8.26000	45.05728	0.00	0	0.00				
R346C	On 21/12/2024	Spot Bond	8.22000	43.47131	8.22000	43.44261	0.00	0	0.00				
R347C	On 21/06/2025	Spot Bond	8.18000	41.92947	8.18000	41.90193	0.00	0	0.00				
R348C	On 21/12/2025	Spot Bond	8.14000	40.45791	8.14000	40.43146	0.00	0	0.00				
R349C	On 21/06/2026	Spot Bond	8.10000	39.05302	8.10000	39.02762	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R350C	On 21/12/2026	Spot Bond		8.06000	37.71145		8.06000	37.68704			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.02000	36.43001		8.02000	36.40654			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.98000	35.20568		7.98000	35.18310			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.78028			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.88731			0.00	30,000,000,000	15,000,000,000.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.79956			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.67959			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	15.75301		100.00000	15.63879			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	9.12692		100.00000	9.06075			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	19.78485		100.00000	19.64140			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.31534			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.30768			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.77438			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.90331			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.52953			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.56734			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.33997			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.52181			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.19884			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.33219			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.73298			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.50236			0.00	0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.56976			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.37903			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.90821			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.38097			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.47368			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.42470			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.42470			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.42975			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.59527			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.85031			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	102.54520		12.35000	102.44506			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.57080			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.28396		100.00000	13.18766			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.02235			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.66747			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.55298			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.41845			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.03805			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.07915			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.72831		100.00000	2.70874			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	14.86112		100.00000	14.75337			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	34.23029		100.00000	33.98212			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.45929		100.00000	12.36896			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP09U	On 21/11/2016	Spot Bond	100.00000		24.86960	100.00000	24.68930				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	103.90246				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	100.67734				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.18500		107.06950	9.18500	106.99072				0.00	0	762,100,000.00
RW23	On 10/12/2023	Spot Bond	9.37000		93.09826	9.37000	102.54757				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.91000		87.04030	9.91000	104.35322				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	98.22417				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.88000		108.49728	7.88000	108.42894				0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	99.78617				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.15000		103.45237	9.15000	103.37653				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	100.49166				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.26392				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	100.34494				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.49002				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.48139				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.33000		103.91302	7.33000	103.85206			219,900,000,000,000.00	30,000,000,000	16,010,000,000.00	
SBK9	On 10/04/2018	Spot Bond	8.95000		101.28567	8.95000	101.21301				0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.14000		111.12301	8.14000	111.05076				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.00000		111.27067	8.00000	111.19953				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.93000		111.34461	7.93000	111.27404				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.50000		102.82172	8.50000	102.75197				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.07500		111.19153	8.07500	111.11979				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.04000		111.22845	8.04000	111.15699				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN45	On 15/09/2017	Spot Bond			0.00000	100.00000		0.00000	101.14332			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond			0.00000	100.00000		0.00000	101.28946			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond			0.00000	100.00000		0.00000	100.87754			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond			8.15000	105.60561		8.15000	105.53686			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond			0.00000	100.00000		0.00000	101.05867			0.00	12,000,000,000	6,000,000,000.00
SBS16	On 22/09/2018	Spot Bond			0.00000	100.00000		0.00000	101.04519			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond			0.00000	100.00000		0.00000	105.06855			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond			9.03500	107.28677		9.03500	107.20908			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond			9.97000	103.11030		9.97000	103.02855			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond			0.00000	100.00000		0.00000	99.99971			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond			0.00000	100.00000		0.00000	100.26689			0.00	1,600,000,000	800,000,000.00
SBS23	On 23/05/2017	Spot Bond			0.00000	100.00000		0.00000	100.05451			0.00	0	50,000,000.00
SBS24	On 24/05/2019	Spot Bond			0.00000	100.00000		0.00000	102.25979			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond			8.54000	103.32010		8.54000	103.24968			16,226,000,000.00	1,900,000	1,173,300,000.00
SBS26U	On 28/02/2017	Spot Bond			100.00000	12.87701		100.00000	12.79076			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond			9.66000	102.82620		9.66000	102.74584			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond			0.00000	100.00000		0.00000	100.60338			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond			9.17000	99.73242		9.17000	99.65916			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond			9.02000	95.99927		9.02000	95.93024			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond			0.00000	100.00000		0.00000	101.19031			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond			9.97000	100.44134		9.97000	100.36127			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond			9.58500	97.11038		9.58500	97.03630			0.00	0	1,200,000.00
SBS9	On 07/07/2016	Spot Bond			7.73000	107.64629		7.73000	107.57976			0.00	0	320,000,000.00
SBSI11	On 07/12/2023	Spot Bond			2.21000	128.60788		2.21000	273.71443			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI12	On 31/01/2017	Spot Bond	1.55500		102.38593		1.55500	128.35635			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	105.79000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.64405			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		15.67565		100.00000	15.56200			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		162.55401		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.18000		112.77695		2.18000	126.46383			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.42326		6.50000	102.36957			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.27501			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.93044			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.98446			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.13000		100.23716		9.13000	100.16383			0.00	0	260,700,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	102.25000			0.00	200,000,000	300,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.01567			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.04404			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.95175			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		16.73657		100.00000	16.61523			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.28617			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		65.80394		100.00000	65.18953			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.18203			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000	91.93955		100.00000	91.25000			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	23.67546		100.00000	23.50381			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	26.23939		100.00000	25.99438			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	25.79852		100.00000	25.43609			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	100.00000	16.57588		100.00000	15.87119		2,470,000,000,000,000.00	24,700,000,000	24,700,000,000.00	
SHS20	On 19/04/2016	Spot Bond	100.00000	27.20436		100.00000	26.71491		1,490,000,000,000,000.00	14,900,000,000	14,900,000,000.00	
SHS21	On 06/04/2015	Spot Bond	100.00000	56.21635		100.00000	55.32502		1,990,000,000,000,000.00	19,900,000,000	19,900,000,000.00	
SLI2	On 15/08/2016	Spot Bond	7.93000	103.17151		7.93000	103.10612			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.05000	97.94689		9.05000	98.84690			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.45000	102.95423		8.45000	102.88479			0.00	0	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.65346			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.69791			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.95436			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.70974			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	100.00000	0.02994		100.00000	100.00000			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	100.00000	0.02994		100.00000	100.00000			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.30597			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.20000	103.74454		8.20000	103.67623			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.65683			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.91287			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.57524			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.43500	96.78455		9.43500	96.71144			0.00	0	1,431,500,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.57998			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.07534			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.44045			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.49300	89.31429		9.49300	89.24642			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.55500	89.04046		9.55500	88.97236			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	7.21500	101.85819		7.21500	101.79928			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.97000	93.41351		8.97000	93.34672			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.20861			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.28000	103.40642		8.28000	103.33804			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.46000	107.85783		2.46000	108.22842			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.40000	99.81954		8.40000	99.75224			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	102.14491			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.74000	107.02708		9.74000	106.94368			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.39939			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.06982			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.14561			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.99000	79.28813		9.99000	79.22514			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.51849			0.00	0	0.00
SSN025		On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.60823			0.00	0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.54960			0.00	0	0.00
SY1090		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.95086			0.00	0	0.00
SY1094		On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.93447			0.00	0	0.00
SY1098		On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.88534			0.00	0	0.00
SY1101		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.81943			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1103	On 29/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.77016				0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.58952				0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.57378				0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.47483				0.00	0	0.00
SY1124	On 14/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1125	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.01893				0.00	0	0.00
SY1126	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.01893				0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	0.00000	100.00000	0.00000	98.86911				0.00	0	0.00
SY1128	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.94989				0.00	0	0.00
SY1129	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.90008				0.00	0	0.00
SY1130	On 22/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.88335				0.00	0	0.00
SY1131	On 20/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.91662				0.00	0	0.00
SY1132	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.81640				0.00	0	0.00
SY1133	On 29/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.76628				0.00	0	0.00
SY1134	On 29/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.58440				0.00	0	0.00
SY1136	On 05/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.64960				0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	100.07679	0.00000	97.77293				0.00	0	0.00
SY1139	On 11/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.54653				0.00	0	0.00
SY1140	On 09/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.51533				0.00	0	0.00
SY1141	On 15/09/2014	Spot Bond	100.00000	92.87532	100.00000	92.17172				0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000	80.57395	100.00000	80.04386				0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	100.00000	79.86871	100.00000	100.00000				0.00	0	0.00
SY1144	On 22/09/2014	Spot Bond	100.00000	91.25000	100.00000	100.00000				0.00	0	0.00
SY1145	On 18/11/2014	Spot Bond	100.00000	79.86871	100.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1146	On 16/09/2014	Spot Bond	100.00000		92.63959	100.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.14000		110.42216	7.14000	110.35868				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.93000		103.91198	8.93000	103.83760				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		85.51263	100.00000	84.92424				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		30.29673	100.00000	30.07709				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.51445				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.19601				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.94674				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.40741				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	99.91196				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.98888				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	101.04223				0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000	0.00000	98.79010				0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	98.28252				0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000	0.00000	98.10250				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.32499				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.93000		101.84966	7.93000	101.78511				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.53993				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.55487				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.64910	7.83000	100.58611				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.53171				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.55039				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.56051				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.53171				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.55039				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	81.45509	7.16000	100.53669				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.58696				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.58398				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.65545				0.00	0	107,500,000.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.64579				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.93600				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.90297				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.53095				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.55487				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	100.72240	8.73000	100.60553				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.52871				0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.55039				0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.92000	93.38188	8.92000	98.22536				0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.52423				0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.55039				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.58845				0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.58025				0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.57727				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.65397				0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.65099				0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.62496				0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.88460				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.88754			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.87284			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.56369			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.22475		101.06155	6.17919			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.52871			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.68585			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.59590			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.62570			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.93893			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.91529			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.55233			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.55990			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.55233			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.55990			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.56369			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.54779			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.55990			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.60151			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.60151			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.60151			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.66197			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.67707			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.65819			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.95917			0.00	0	71,700,000.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.97790			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.97041			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.58000		106.46151		7.58000	106.39661			0.00	0	1,260,000,000.00
TL20	On 22/02/2020	Spot Bond	9.71000		87.55108		9.71000	87.45399			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.94000		106.06849		7.94000	106.00118		1,591,970,000,000.00		200,500,000	24,829,500,000.00
TN20	On 17/09/2020	Spot Bond	9.23500		110.16514		9.23500	110.08409		27,002,216,500.00		2,923,900	13,605,423,900.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.72628		100.00000	0.71950			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.44000		111.27195		9.44000	111.18831			0.00	0	4,880,000,000.00
TN25	On 19/08/2025	Spot Bond	9.66000		98.90466		9.66000	98.82737			0.00	0	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond	9.68500		96.50742		9.68500	96.43305		8,411,422,500,000.00		868,500,000	12,477,832,700.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.74706			0.00	10,000,000,000	5,020,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.96087			0.00	3,000,000,000	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.99986			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.99991			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.99983			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.99972			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.99969			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	100.00000		0.01354		100.00000	100.00000			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.92145			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.72904			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.74492			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.61458			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.65854			0.00	2,000,000,000	2,000,000,000.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.65259		10.00000	99.57259			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.66123		9.75000	99.58321			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.66991		100.00000	9.59529			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.34327			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.42972			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.47772			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.48732			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.75573			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	102.34782			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		11.83226		100.00000	11.67685			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.24007			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000		100.00000		0.00000	98.56025			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	98.35653			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000		100.00000		0.00000	97.35703			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000		100.00000		0.00000	96.66501			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000		104.03722		0.00000	99.89843			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	95.90461			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000		100.00000		0.00000	96.23415			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.41860			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		100.00000		0.00000	96.04163			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	95.80813			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.94522			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP166	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	95.57745			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	94.87298			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	94.59545			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond		0.00000	100.00000		0.00000	97.47862			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	100.00000		0.00000	93.89297			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	100.00000		0.00000	93.74645			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	93.42932			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	11.90676		100.00000	14.52747			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond		100.00000	74.42091		100.00000	73.56550			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.52997			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.34704			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.42658			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.40951			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.37659			0.00	0	0.00
TWC061	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.36737			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.36005			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.30812			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond		100.00000	99.81238		100.00000	100.00000			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.51570			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.41939			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.35370			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.38202			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.28500	111.72725		9.28500	111.64461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.55380			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.91919			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.83224			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.79925			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.13823			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.14261			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.14287			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.88044			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.90550			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		7.07000	111.63765		7.07000	111.57444			22,199,800,000,000.00	3,140,000,000	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond		1.40000	238.43977		1.40000	238.37043			0.00	0	4,800,000.00
WSP1	On 28/05/2015	Spot Bond		7.00000	103.47396		7.00000	103.41595			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.60000	105.43140		7.60000	105.36731			0.00	0	4,220,000,000.00
WSP3	On 28/05/2019	Spot Bond		8.00500	105.87019		8.00500	105.80247			0.00	0	50,000,000.00
WSP4	On 28/05/2020	Spot Bond		8.33500	104.98343		8.33500	104.91357			0.00	0	10,000,000.00
WSP5	On 28/05/2021	Spot Bond		8.42500	104.90617		8.42500	104.83562			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond		6.63000	94.50287		6.63000	94.45264			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.56000	92.72970		6.56000	92.68066			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		5.98500	98.32328		5.98500	98.27575			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.63000	94.48612		6.63000	94.43590			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond		7.39500	68.96554		7.39500	68.92473			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	44.36203		100.00000	44.11001			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond		100.00000	23.48138		100.00000	23.34798			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total for j-Bonds :</b>										49,120,272,451,458,000.00	2,792,222,500	00 089 691 500.00
<b>Grand Total:</b>										49,120,272,912,810,100.00	2,792,338,829	00 093 402 552.00