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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 27/08/2014

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 27/08/2014	Any day expiry		10.64520	10.64520		10.67900	10.67900		8.75	44,786,628.80	4,207	0.00
\$ / R	On 28/08/2014	Any day expiry		10.64100	10.64100		10.67900	10.67900		8.86	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	12.72	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.71	Call	3.80430	0.00380	18.35910	0.01836	3.804	10.81	0.00	0	3,500.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	0.04370	0.00004	0.33070	0.00033	0.044	18.93	0.00	0	5,000.00
\$ / R	On 01/09/2014	Any day expiry		10.64480	10.64480		10.68340	10.68340		8.41	0.00	0	0.00
\$ / R	On 01/09/2014	Any day expiry	10.60	Call	70.06470	0.07006	104.87790	0.10488	70.065	8.89	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry		10.64610	10.64610		10.68490	10.68490		8.68	0.00	0	0.00
\$ / R	On 02/09/2014	Any day expiry	10.80	Put	164.83370	0.16483	134.73620	0.13474	164.834	10.61	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry	10.90	Call	4.34300	0.00434	8.00580	0.00801	4.343	11.90	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry	10.90	Put	258.24300	0.25824	223.10580	0.22311	258.243	11.90	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry		10.65140	10.65140		10.69470	10.69470		9.26	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	40.70410	0.04070	59.12160	0.05912	40.704	9.96	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future		10.66500	10.66500		10.70740	10.70740		9.56	309,818,250.00	29,050	661,415.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.01550	0.00002	0.00000	0.00000	0.016	23.02	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.01750	0.00002	0.00000	0.00000	0.018	22.16	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.01810	0.00002	0.00000	0.00000	0.018	21.95	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.02120	0.00002	0.00000	0.00000	0.021	20.88	0.00	0	35,000.00

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	9.78	Put	0.25450	0.00025		0.33380	0.00033	0.254	13.64	0.00	0	920.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	1.30410	0.00130		1.25500	0.00126	1.304	12.61	0.00	0	72,800.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	2.68590	0.00269		2.31930	0.00232	2.686	12.15	0.00	0	600.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	5.05600	0.00506		4.21370	0.00421	5.056	11.72	0.00	0	6,220.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	5.41840	0.00542		4.52500	0.00453	5.418	11.68	0.00	0	48,650.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	5.80510	0.00581		4.85770	0.00486	5.805	11.63	0.00	0	15,296.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	6.65900	0.00666		5.59290	0.00559	6.659	11.53	0.00	0	27,284.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	7.63030	0.00763		6.43060	0.00643	7.630	11.44	0.00	0	10,900.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	10.67380	0.01067		9.06090	0.00906	10.674	11.21	0.00	0	7,700.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	17.96900	0.01797		15.37840	0.01538	17.969	10.83	0.00	0	250.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	285.39610	0.28540		324.88140	0.32488	285.396	10.74	0.00	0	2,000.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	20.39610	0.02040		17.48140	0.01748	20.396	10.74	0.00	0	900.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	33.32170	0.03332		28.67580	0.02868	33.322	10.36	0.00	0	4,000.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	202.50850	0.20251		239.70060	0.23970	202.508	10.27	0.00	0	6,500.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	37.50850	0.03751		32.30060	0.03230	37.508	10.27	0.00	0	13,300.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	194.76780	0.19477		231.65610	0.23166	194.768	10.22	0.00	0	5,000.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	42.14310	0.04214		36.31180	0.03631	42.143	10.17	0.00	0	4,700.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	50.00520	0.05001		43.11600	0.04312	50.005	10.03	0.00	0	10,000.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	150.90320	0.15090		185.62100	0.18562	150.903	9.94	0.00	0	5,000.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	55.90320	0.05590		48.22100	0.04822	55.903	9.94	0.00	0	4,000.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	62.36320	0.06236		53.81470	0.05381	62.363	9.84	0.00	0	20,000.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	130.81460	0.13081		164.20380	0.16420	130.815	9.79	0.00	0	600.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	65.81460	0.06581		56.80380	0.05680	65.815	9.79	0.00	0	9,000.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.62	Call	118.17800	0.11818		150.58390	0.15058	118.178	9.70	0.00	0	3,000.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	85.42540	0.08543		73.80840	0.07381	85.425	9.56	0.00	0	52,500.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	91.45160	0.09145		119.03020	0.11903	91.452	9.67	0.00	0	5,000.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	120.50040	0.12050		100.17020	0.10017	120.500	9.90	0.00	0	20,159.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.73	Call	68.46330	0.06846		89.33880	0.08934	68.463	10.02	0.00	0	18,000.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	62.00940	0.06201		81.72330	0.08172	62.009	10.13	0.00	0	1,050.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.80	Call	48.19530	0.04820		65.17480	0.06517	48.195	10.42	0.00	0	2,000.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Call	43.50750	0.04351		59.46610	0.05947	43.508	10.53	0.00	0	2,000.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	198.50750	0.19851		172.06610	0.17207	198.508	10.53	0.00	0	9,000.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	206.32610	0.20633		179.39140	0.17939	206.326	10.59	0.00	0	6,500.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	39.24750	0.03925		54.23070	0.05423	39.248	10.65	0.00	0	5,000.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.87	Call	33.58960	0.03359		47.19340	0.04719	33.590	10.82	0.00	0	1,000.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.89	Call	30.25930	0.03026		43.00070	0.04300	30.259	10.93	0.00	0	3,000.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	28.71570	0.02872		41.04280	0.04104	28.716	10.99	0.00	0	1,000.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	24.53030	0.02453		35.68050	0.03568	24.530	11.16	0.00	0	7,700.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	16.95770	0.01696		25.73460	0.02573	16.958	11.56	0.00	0	20,000.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	351.95770	0.35196		318.33460	0.31833	351.958	11.56	0.00	0	402.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	10.01730	0.01002		16.20230	0.01620	10.017	12.13	0.00	0	1,550.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	9.50650	0.00951		15.47720	0.01548	9.506	12.19	0.00	0	14,500.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	4.68470	0.00468		8.26310	0.00826	4.685	13.03	0.00	0	100.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	2.93830	0.00294		4.99840	0.00500	2.938	13.66	0.00	0	4,700.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	2.34650	0.00235		3.89200	0.00389	2.347	13.98	0.00	0	3,300.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	1.72920	0.00173		2.74820	0.00275	1.729	14.43	0.00	0	3,350.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	1.58810	0.00159		2.48950	0.00249	1.588	14.56	0.00	0	3,350.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	1.52250	0.00152		2.36990	0.00237	1.523	14.62	0.00	0	37,800.00	

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\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	836.52250	0.83652		794.96990	0.79497		836.523	14.62	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	1.46000	0.00146		2.25600	0.00226		1.460	14.69	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	0.43840	0.00044		0.53580	0.00054		0.438	17.00	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	0.29490	0.00029		0.36460	0.00036		0.295	18.10	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,335.29490	1.33529		1,292.96460	1.29296		1,335.295	18.10	0.00	0	397.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	0.16240	0.00016		0.20550	0.00021		0.162	20.09	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	0.13960	0.00014		0.17790	0.00018		0.140	20.68	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	0.12990	0.00013		0.16620	0.00017		0.130	20.97	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	0.11920	0.00012		0.15320	0.00015		0.119	21.34	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.07560	0.00008		0.09990	0.00010		0.076	23.61	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.67870	10.67870		10.72000	10.72000			9.92	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry			10.68650	10.68650		10.72720	10.72720			10.01	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	194.88140	0.19488		171.28280	0.17128		194.881	10.61	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	0.17450	0.00017		0.18220	0.00018		0.174	22.59	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.69240	10.69240		10.73270	10.73270			9.92	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.00810	0.00001		0.00810	0.00001		0.008	21.81	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	51.56120	0.05156		63.17040	0.06317		51.561	11.44	0.00	0	5,000.00
\$ / R	On 30/09/2014	Any day expiry			10.69430	10.69430		10.70400	10.70400			9.96	18,710,592.00	1,748	1,748.00
\$ / R	On 08/10/2014	Any day expiry			10.70860	10.70860		10.74890	10.74890			10.00	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	133.02820	0.13303		154.77290	0.15477		133.028	10.21	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.74610	10.74610		10.78690	10.78690			10.16	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.00410	0.00000		0.09280	0.00009		0.004	15.49	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	213.72170	0.21372		195.19340	0.19519		213.722	10.39	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	59.41100	0.05941		70.43810	0.07044		59.411	12.52	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	0.94930	0.00095		1.22370	0.00122		0.949	19.09	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.75700	10.75700		10.79810	10.79810			10.19	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	15.32650	0.01533		17.42850	0.01743		15.327	9.34	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	20.77690	0.02078		26.62030	0.02662		20.777	15.34	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			10.75880	10.75880		10.80000	10.80000			10.21	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	196.25990	0.19626		223.62350	0.22362		196.260	10.21	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	77.70570	0.07771		90.37270	0.09037		77.706	12.28	0.00	0	10,000.00
\$ / R	On 25/11/2014	Any day expiry			10.79540	10.79540		10.83730	10.83730			10.43	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	225.46530	0.22547		210.98680	0.21099		225.465	10.43	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	2.13120	0.00213		4.27810	0.00428		2.131	18.55	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.80090	10.80090		10.84290	10.84290			10.48	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	0.27750	0.00028		0.52060	0.00052		0.278	17.19	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	107.57670	0.10758		121.00190	0.12100		107.577	12.43	0.00	0	5,000.00
\$ / R	On 10/12/2014	Any day expiry			10.82380	10.82380		10.86600	10.86600			10.60	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry			10.82580	10.82580		10.86790	10.86790			10.79	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.82770	10.82770		10.86990	10.86990			10.81	13,014,895.40	1,202	161,203.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	2.33650	0.00234		3.45220	0.00345		2.337	13.75	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	4.30330	0.00430		6.10100	0.00610		4.303	12.08	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	8.76950	0.00877		11.55110	0.01155		8.770	10.55	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	12.65250	0.01265		15.35520	0.01536		12.653	10.39	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	19.31790	0.01932		21.51850	0.02152		19.318	10.20	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	754.79620	0.75480		798.29640	0.79830		754.796	10.05	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	27.09620	0.02710		28.39640	0.02840		27.096	10.05	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	578.90480	0.57890		618.73250	0.61873		578.905	9.74	0.00	0	1,130.00

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\$ / R	On	12/12/2014	Foreign Exchange Future	10.34	Put	59.95010	0.05995	56.83890	0.05684	59.950	9.82	0.00	0	2,490.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.35	Put	62.28820	0.06229	58.97840	0.05898	62.288	9.84	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.36	Put	64.68990	0.06469	61.17260	0.06117	64.690	9.86	0.00	0	2,490.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Put	69.67820	0.06968	65.73400	0.06573	69.678	9.89	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.40	Put	74.92090	0.07492	70.52930	0.07053	74.921	9.93	0.00	0	7,300.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.44	Put	86.18730	0.08619	80.83120	0.08083	86.187	10.01	0.00	0	2,491.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.45	Put	89.16830	0.08917	83.55940	0.08356	89.168	10.03	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.49	Put	101.76250	0.10176	95.08910	0.09509	101.763	10.11	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Put	105.08010	0.10508	98.12960	0.09813	105.080	10.13	0.00	0	34,450.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.52	Put	111.92190	0.11192	104.39980	0.10440	111.922	10.17	0.00	0	9,425.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.55	Put	122.69610	0.12270	114.28820	0.11429	122.696	10.22	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.60	Put	142.03470	0.14203	132.07060	0.13207	142.035	10.32	0.00	0	10,558.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.63	Put	154.46620	0.15447	143.52970	0.14353	154.466	10.38	0.00	0	2,359.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.70	Put	185.88410	0.18588	172.58230	0.17258	185.884	10.52	0.00	0	2,902.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.73	Call	298.07030	0.29807	325.92630	0.32593	298.070	10.57	0.00	0	6,524.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.74	Call	293.03600	0.29304	320.53790	0.32054	293.036	10.59	0.00	0	3,900.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.78	Call	273.55520	0.27356	299.64610	0.29965	273.555	10.67	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.80	Call	264.20960	0.26421	289.58950	0.28959	264.210	10.71	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.82	Put	247.42550	0.24743	229.89090	0.22989	247.425	10.75	0.00	0	41,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.83	Call	250.67810	0.25068	274.98890	0.27499	250.678	10.77	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.85	Call	241.97280	0.24197	265.57340	0.26557	241.973	10.81	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.86	Call	238.21930	0.23822	261.53880	0.26154	238.219	10.85	0.00	0	1,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.90	Call	223.81240	0.22381	246.01980	0.24602	223.812	11.01	0.00	0	13,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.93	Put	315.92340	0.31592	295.11740	0.29512	315.923	11.13	0.00	0	79,241.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.95	Put	329.41350	0.32941	308.07320	0.30807	329.413	11.22	0.00	0	27,500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	191.77100	0.19177	211.33870	0.21134	191.771	11.42	0.00	0	27,500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	364.07100	0.36407	341.43870	0.34144	364.071	11.42	0.00	0	35,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.06	Call	175.01670	0.17502	193.10500	0.19311	175.017	11.67	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.10	Put	437.07160	0.43707	412.02470	0.41202	437.072	11.83	0.00	0	4,505.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.15	Call	152.92470	0.15292	168.96150	0.16896	152.925	12.04	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Put	514.36240	0.51436	487.14220	0.48714	514.362	12.24	0.00	0	250.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.34	Call	116.21530	0.11622	128.56340	0.12856	116.215	12.81	0.00	0	7,300.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.40	Call	106.91420	0.10691	118.27200	0.11827	106.914	13.06	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Call	93.49850	0.09350	103.47040	0.10347	93.499	13.48	0.00	0	350.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.61	Call	81.14530	0.08115	89.80180	0.08980	81.145	13.93	0.00	0	9,425.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.63	Call	79.13350	0.07913	87.57270	0.08757	79.134	14.02	0.00	0	1,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.64	Call	78.15230	0.07815	86.48520	0.08649	78.152	14.06	0.00	0	10,558.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Call	51.16450	0.05116	56.42990	0.05643	51.164	15.52	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.01	Call	50.53660	0.05054	55.71980	0.05572	50.537	15.55	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.10	Call	45.29320	0.04529	49.80160	0.04980	45.293	15.86	0.00	0	7,841.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.29	Call	36.31450	0.03631	39.65800	0.03966	36.314	16.50	0.00	0	1,402.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.30	Call	35.90920	0.03591	39.19890	0.03920	35.909	16.54	0.00	0	1,130.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.00	Call	17.96320	0.01796	18.96840	0.01897	17.963	18.91	0.00	0	36,002.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.06	Call	15.68020	0.01568	17.13300	0.01713	15.680	18.83	0.00	0	7,471.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.24	Call	10.21880	0.01022	12.56910	0.01257	10.219	18.58	0.00	0	41,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.26	Call	9.72670	0.00973	12.13990	0.01214	9.727	18.55	0.00	0	79,241.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	14.84	Call	0.12350	0.00012	0.55350	0.00055	0.123	17.36	0.00	0	900.00	
\$ / R	On	15/12/2014	Any day expiry			10.83340	10.83340	10.87560	10.87560		10.80	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	237.19010	0.23719	221.98640	0.22199	237.190	10.70	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	2.37670	0.00238	5.06420	0.00506	2.377	17.64	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.84870	10.84870	10.89100	10.89100		10.84	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	0.80910	0.00081	1.29580	0.00130	0.809	17.08	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	161.22940	0.16123	176.39530	0.17640	161.229	12.21	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.91740	10.91740	10.96030	10.96030		11.11	0.00	0	1,245.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	1.73300	0.00173	2.46440	0.00246	1.733	16.53	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	252.07110	0.25207	235.74460	0.23574	252.071	10.92	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	225.86900	0.22587	241.90670	0.24191	225.869	12.19	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	32.04780	0.03205	28.50620	0.02851	32.048	23.73	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			10.97090	10.97090	11.01410	11.01410		11.28	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	257.96210	0.25796	240.93760	0.24094	257.962	10.98	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	43.59690	0.04360	42.32560	0.04233	43.597	23.91	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			10.97280	10.97280	11.01600	11.01600		11.28	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	2.84310	0.00284	3.77780	0.00378	2.843	16.31	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	291.76800	0.29177	309.05730	0.30906	291.768	11.96	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.00730	11.00730	11.05100	11.05100		11.51	5,503,650.00	500	34,232.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	58.64110	0.05864	54.20740	0.05421	58.641	10.66	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	93.52780	0.09353	87.93450	0.08793	93.528	10.43	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	140.95730	0.14096	129.83280	0.12983	140.957	10.43	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	238.92230	0.23892	223.16280	0.22316	238.922	10.96	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	258.07150	0.25807	241.53560	0.24154	258.072	11.04	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	314.70740	0.31471	296.05890	0.29606	314.707	11.29	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	153.90850	0.15391	161.90630	0.16191	153.909	14.74	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	98.28350	0.09828	102.69990	0.10270	98.284	16.57	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	74.88040	0.07488	77.60930	0.07761	74.880	17.88	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	65.36130	0.06536	62.76870	0.06277	65.361	23.15	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.02830	11.02830	11.07230	11.07230		11.70	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	265.78430	0.26578	249.72940	0.24973	265.784	11.12	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	46.31210	0.04631	45.13070	0.04513	46.312	23.54	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.08960	11.08960	11.13450	11.13450		11.87	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	269.62560	0.26963	253.79990	0.25380	269.626	11.15	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	52.43380	0.05243	51.79340	0.05179	52.434	23.31	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.14520	11.14520	11.19080	11.19080		12.01	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	271.73310	0.27173	256.80310	0.25680	271.733	11.15	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	51.96400	0.05196	53.15650	0.05316	51.964	22.87	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.17620	11.17620	11.22220	11.22220		12.20	26,822,880.00	2,400	19,148.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	423.30580	0.42331	402.99940	0.40300	423.306	11.90	0.00	0	1,500.00
\$ / R	On 26/06/2015	Any day expiry			11.20350	11.20350	11.24970	11.24970		12.24	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	277.50920	0.27751	261.83400	0.26183	277.509	11.28	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	53.43710	0.05344	56.99310	0.05699	53.437	22.83	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.26760	11.26760	11.31450	11.31450		12.44	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	281.44920	0.28145	265.20900	0.26521	281.449	11.36	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	63.39480	0.06339	64.56420	0.06456	63.395	22.96	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.32400	11.32400	11.37150	11.37150		12.59	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	283.18320	0.28318	266.66530	0.26667	283.183	11.39	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	65.12550	0.06513	65.92970	0.06593	65.126	22.89	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.36260	11.36260	11.41060	11.41060		12.74	0.00	0	360.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	203.26640		0.20327		193.82110	0.19382	203.266	11.32	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	978.00380		0.97800	1,016.08280	1.01608	978.004	11.34	0.00	0	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	411.67560		0.41168	424.73990	0.42474	411.676	14.34	0.00	0	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	248.31980		0.24832	253.56980	0.25357	248.320	16.82	0.00	0	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.39340		11.39340	11.44110	11.44110		12.88	0.00	0	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	286.53890		0.28654	274.12450	0.27412	286.539	11.52	0.00	0	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	66.15950		0.06616	69.50610	0.06951	66.159	22.52	0.00	0	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.45940		11.45940	11.50660	11.50660		13.04	0.00	0	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	290.25910		0.29026	278.27110	0.27827	290.259	11.66	0.00	0	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	74.15900		0.07416	74.60850	0.07461	74.159	22.41	0.00	0	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.52090		11.52090	11.56780	11.56780		13.16	0.00	0	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	292.30700		0.29231	279.32590	0.27933	292.307	11.75	0.00	0	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	67.26730		0.06727	67.50650	0.06751	67.267	22.16	0.00	0	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.55610		11.55610	11.60270	11.60270		13.27	0.00	0	0	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	931.09720		0.93110	960.69140	0.96069	931.097	12.01	0.00	0	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.57810		11.57810	11.62450	11.62450		13.37	0.00	0	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	292.43500		0.29244	280.95760	0.28096	292.435	11.79	0.00	0	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	65.94440		0.06594	64.52520	0.06453	65.944	22.19	0.00	0	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.66500		10.66500	10.70740	10.70740		9.56	959,850.00	90	0	1,280.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.82770		10.82770	10.86990	10.86990		10.81	54,138.50	5	0	110.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	30,317.40740		0.30317	33,137.82600	0.33138	30,317.407	10.55	0.00	0	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.00730		11.00730	11.05100	11.05100		11.51	0.00	0	0	5.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.68900		17.68900	17.75060	17.75060		9.51	3,590,867.00	203	0	63,285.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	1.24950		0.00125	1.30610	0.00131	1.250	12.59	0.00	0	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	26.82600		0.02683	24.95200	0.02495	26.826	10.74	0.00	0	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	48.23470		0.04823	43.94820	0.04395	48.235	10.37	0.00	0	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	116.11930		0.11612	103.35750	0.10336	116.119	9.75	0.00	0	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	136.13830		0.13614	120.84700	0.12085	136.138	9.63	0.00	0	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	3.28460		0.00328	4.53230	0.00453	3.285	14.58	0.00	0	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	1.27020		0.00127	1.78660	0.00179	1.270	16.36	0.00	0	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	1.15070		0.00115	1.65170	0.00165	1.151	16.50	0.00	0	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	0.65430		0.00065	0.97210	0.00097	0.654	17.15	0.00	0	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.94440		17.94440	18.00520	18.00520		10.64	215,332.80	12	0	13,155.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	794.89190		0.79489	757.49680	0.75750	794.892	11.82	0.00	0	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.06890		18.06890	18.13040	18.13040		10.82	0.00	0	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	595.15470		0.59515	566.80420	0.56680	595.155	11.16	0.00	0	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	788.33080		0.78833	754.48450	0.75448	788.331	11.72	0.00	0	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	884.59510		0.88460	848.41750	0.84842	884.595	11.97	0.00	0	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	49.91690		0.04992	55.18290	0.05518	49.917	15.37	0.00	0	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	31.20340		0.03120	33.39870	0.03340	31.203	16.16	0.00	0	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	31.13190		0.03113	32.90760	0.03291	31.132	16.22	0.00	0	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.22100		18.22100	18.28420	18.28420		11.26	0.00	0	0	1,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.47670		18.47670	18.54320	18.54320		12.12	0.00	0	0	240.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10261		0.10261	0.10298	0.10298		9.65	410.44	4	0	2,755.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10425		0.10425	0.10462	0.10462		11.01	0.00	0	0	17,859.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10608		0.10608		0.10647	0.10647		12.43	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.08150		14.08150		14.14000	14.14000		9.52	6,040,963.50	429	65,162.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	7.32070		0.00732		6.32630	0.00633	7.321	10.58	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	43.43990		0.04344		36.23120	0.03623	43.440	9.99	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	87.53790		0.08754		72.98620	0.07299	87.538	9.71	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	293.75070		0.29375		253.95210	0.25395	293.751	10.41	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	0.17730		0.00018		0.28170	0.00028	0.177	15.78	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	0.02920		0.00003		0.05980	0.00006	0.029	18.32	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.30440		14.30440		14.36250	14.36250		10.43	5,650,238.00	395	15,709.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	46.61760		0.04662		41.33220	0.04133	46.618	9.50	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	92.70520		0.09271		81.39720	0.08140	92.705	9.65	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	31.58580		0.03159		33.48840	0.03349	31.586	15.36	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.55050		14.55050		14.61130	14.61130		11.12	0.00	0	8,150.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.78650		14.78650		14.85120	14.85120		11.73	0.00	0	350.00
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			521.86200		521.86200		515.86600	515.86600			0.00	0	0.00
AL12	On 05/02/2015	Index Future			530.19600		530.19600		524.11200	524.11200			0.00	0	0.00
AL12	On 07/05/2015	Index Future			539.44700		539.44700		533.27200	533.27200			0.00	0	0.00
AL37	On 06/11/2014	Index Future			440.01600		440.01600		437.21100	437.21100			0.00	0	0.00
AL37	On 05/02/2015	Index Future			447.04200		447.04200		444.19900	444.19900			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			520.54200		520.54200		515.66300	515.66300			0.00	0	1.00
AL7T	On 05/02/2015	Index Future			528.85500		528.85500		523.90500	523.90500			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			473.52400		473.52400		469.25100	469.25100			0.00	0	586.00
ALBI	On 05/02/2015	Index Future			481.08600		481.08600		476.75200	476.75200			0.00	0	65.00
ALBI	On 07/05/2015	Index Future			489.48000		489.48000		485.08400	485.08400			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.94950		9.94950		9.97140	9.97140		8.79	0.00	0	13,241.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.03610		10.03610		10.05770	10.05770		9.85	501,805.00	50	11,688.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	34.53470		0.03453		35.26740	0.03527	34.535	9.93	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	111.90910		0.11191		109.05800	0.10906	111.909	9.76	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	206.66790		0.20667		219.83700	0.21984	206.668	9.85	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	46.63580		0.04664		51.93970	0.05194	46.636	11.71	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	41.72590		0.04173		46.75620	0.04676	41.726	11.82	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.13720		10.13720		10.16000	10.16000		10.62	0.00	0	2,452.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.23360		10.23360		10.25810	10.25810		11.22	0.00	0	1,050.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.78700		9.78700		9.76920	9.76920		8.38	0.00	0	100.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.91460		9.91460		9.89570	9.89570		9.87	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			6.89610		6.89610		-13.93470	-13.93470			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			635.94000		635.94000		667.92180	667.92180			0.00	0	26,600.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFH	On 12/12/2014	Can-Do Future	722.71480		722.71480		755.99500	755.99500			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future	212.08270		212.08270		-187.72290	-187.72290			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future	565.19310		565.19310		596.19130	596.19130			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future	15.88960		15.88960		21.93770	21.93770			0.00	0	5,000.00
CF CANDO CAFX	On 02/09/2014	Can-Do Future	30.73470		30.73470		46.23000	46.23000			0.00	0	6,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future	11.66570		11.66570		11.69880	11.69880		9.82	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future	11.85530		11.85530		11.88810	11.88810		10.92	0.00	0	6,452.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.06680		12.06680		12.10140	12.10140		11.64	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future	1.73420		1.73420		1.73950	1.73950		9.74	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.75060		1.75060		1.75490	1.75490		10.12	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	124.11525		124.11525		124.13557	124.13557			0.00	0	0.00
EL28	On 05/02/2015	Bond Future	126.11276		126.11276		126.13621	126.13621			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	9.40832		84.46661		9.53942	83.47644			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.49121		85.81572		9.62623	84.81161			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.55692		83.52391		9.69560	82.50572			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI	471.75300		471.75300		467.64200	467.64200			0.00	0	396.00
GOVI	On 05/02/2015	GOVI	479.28700		479.28700		475.11700	475.11700			0.00	0	45.00
GOVI	On 07/05/2015	GOVI	487.65000		487.65000		483.42100	483.42100			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 06/11/2014	Bond Future		117.92781	117.92781		117.94936	117.94936			0.00	0	16.00
I2025	On 05/02/2015	Bond Future		118.67150	118.67150		118.69603	118.69603			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		122.67696	122.67696		122.58515	122.58515			0.00	0	1,804.00
I2038	On 05/02/2015	Bond Future		123.35288	123.35288		123.26239	123.26239			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		122.59971	122.59971		122.61997	122.61997			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future		124.57268	124.57268		124.59607	124.59607			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		131.04203	131.04203		131.06316	131.06316			0.00	0	2,490.00
I2050	On 05/02/2015	Bond Future		131.70627	131.70627		131.73043	131.73043			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		219.45200	219.45200		219.30600	219.30600			0.00	0	1,194.00
IGOV	On 05/02/2015	Index Future		222.98300	222.98300		222.83900	222.83900			0.00	0	0.00
IGOV	On 07/05/2015	Index Future		226.90000	226.90000		226.75900	226.75900			0.00	0	0.00
ILBI	On 06/11/2014	Index Future		594.36600	594.36600		594.04400	594.04400			0.00	0	0.00
ILBI	On 05/02/2015	Index Future		603.82900	603.82900		603.50300	603.50300			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate		144.59630	144.59630		144.63038	144.63038			0.00	0	571.00
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 17/09/2014	Jibar Tradeable Future		6.10000	93.90000		6.10000	93.90000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future		6.17000	93.83000		6.18000	93.82000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future		6.20000	93.80000		6.20000	93.80000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.24000	93.76000		6.26000	93.74000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future		6.29000	93.71000		6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future		6.34000	93.66000		6.36000	93.64000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.39000	93.61000		6.42000	93.58000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.52000	93.48000		6.56000	93.44000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.63000	93.37000		6.70000	93.30000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.79000	93.21000		6.87000	93.13000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.95000	93.05000		7.04000	92.96000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.10000	92.90000		7.17000	92.83000			0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future		1.32030	1.32030		1.32060	1.32060			0.00	0	7.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future		1.32110	1.32110		1.32130	1.32130			0.00	0	0.00
R157	On 06/11/2014	Bond Future		6.65028	107.62559		6.62326	107.64844		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future		6.76076	109.34466		6.71740	109.37037		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

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/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			8.01893		123.08389		8.17545	121.74227		8.86	60,434,189.99	491	47,877.00
R186	On 06/11/2014	Bond Future	7.80	Call	1,091.33000		1.09133		699.18000	0.69918	1,091.330	8.69	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	1,817.56000		1.81756		1,242.57000	1.24257	1,817.560	8.76	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	3,336.45000		3.33645		2,479.91000	2.47991	3,336.450	8.88	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	614.97000		0.61497		976.77000	0.97677	614.970	8.95	614,970.00	1,000	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	529.06000		0.52906		854.03000	0.85403	529.060	8.97	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	482.41000		0.48241		786.38000	0.78638	482.410	8.98	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.60	Put	386.76000		0.38676		645.15000	0.64515	386.760	9.01	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	48.04000		0.04804		97.29000	0.09729	48.040	9.28	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.07307		119.75323		8.23494	118.39292		9.55	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	637.09000		0.63709		880.82000	0.88082	637.090	9.78	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.10909		121.84614		8.27625	120.46697		9.54	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/11/2014	Bond Future			288.13829		288.13829		288.19008	288.19008			0.00	0	939.00
R197	On 05/02/2015	Bond Future			286.77302		286.77302		286.83202	286.83202			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			232.22703		232.22703		231.58723	231.58723			0.00	0	47,047.00
R202	On 05/02/2015	Bond Future			232.77569		232.77569		232.13106	232.13106			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			7.79846		101.23159		7.97128	100.19820		7.43	0.00	0	10,582.00
R2023	On 05/02/2015	Bond Future			7.85789		102.84820		8.03786	101.80054		7.67	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			7.88979		100.71645		8.07678	99.65454		8.00	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.89571		102.65077		8.09131	101.56683		7.69	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	906.67000		0.90667		1,145.02000	1.14502	906.670	8.01	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			6.77935		105.02926		6.98663	104.49051		2.61	0.00	0	12,128.00
R203	On 06/11/2014	Bond Future	6.84	Call	561.60000		0.56160		314.01000	0.31401	561.600	2.59	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	785.89000		0.78589		474.36000	0.47436	785.890	2.61	0.00	0	14.00
R203	On 05/02/2015	Bond Future			6.82018		106.70673		7.04903	106.16178		2.56	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	2,175.61000		2.17561		1,722.59000	1.72259	2,175.610	2.62	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			6.78918		104.40053		7.04282	103.85035		2.52	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			8.51605		97.86175		8.65152	96.76242			0.00	0	4,185.00
R2030	On 05/02/2015	Bond Future			8.57512		95.41767		8.71460	94.30295			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.62113		97.08615		8.76448	95.95577			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			8.71856		100.22624		8.84344	99.04060			0.00	0	6,708.00
R2037	On 05/02/2015	Bond Future			8.77517		97.56944		8.90344	96.36704			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			8.82018		99.27563		8.95164	98.05626			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			7.12736		106.17552		7.30432	105.54514		3.78	0.00	0	13,177.00
R204	On 06/11/2014	Bond Future	7.99	Put	33.81000		0.03381		76.74000	0.07674	33.810	3.89	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.17793		103.83590		7.36760	103.19782		3.93	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.18816		105.65024		7.39173	105.00523		3.86	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.14423		103.63776		7.36578	102.97871		3.69	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	342.30000		0.34230		465.79000	0.46579	342.300	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			8.78159		102.09534		8.90121	100.86014			0.00	0	1,773.00
R2044	On 05/02/2015	Bond Future			8.83599		99.34311		8.95875	98.09055			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			8.87943		101.08042		9.00514	99.80998			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.77757		101.42174		8.90228	100.10105			0.00	0	26,250.00
R2048	On 05/02/2015	Bond Future			8.83341		103.04139		8.96146	101.70180			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			8.87308		100.40634		9.00412	99.04747			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			7.37691		101.79143		7.54150	101.09863		4.91	0.00	0	36,237.00
R207	On 05/02/2015	Bond Future			7.43130		99.77575		7.60542	99.07408		5.17	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.45795		101.51951		7.64213	100.80967		5.14	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,295.89000		2.29589		1,893.22000	1.89322	2,295.890	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			7.56287		96.71071		7.73160	95.89367		6.10	0.00	0	16,437.00
R208	On 06/11/2014	Bond Future	8.50	Put	47.80000		0.04780		99.74000	0.09974	47.800	6.26	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.61947		98.25549		7.79634	97.42761		6.20	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.64825		96.56977		7.83351	95.73136		6.36	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.64455		98.42529		7.84020	97.56926		6.05	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	620.33000		0.62033		796.58000	0.79658	620.330	6.32	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			8.63612		77.61050		8.76591	76.59097		13.78	0.00	0	25,626.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,363.76000		1.36376		991.52000	0.99152	1,363.760	13.52	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	2,335.12000		2.33512		1,792.37000	1.79237	2,335.120	13.65	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	3,312.15000		3.31215		2,639.42000	2.63942	3,312.150	13.75	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,579.81000		3.57981		2,877.22000	2.87722	3,579.810	13.78	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	3,856.14000		3.85614		3,125.15000	3.12515	3,856.140	13.81	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	382.71000		0.38271		573.03000	0.57303	382.710	13.94	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	174.52000		0.17452		278.11000	0.27811	174.520	14.10	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	133.51000		0.13351		217.10000	0.21710	133.510	14.15	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	35.11000		0.03511		62.72000	0.06272	35.110	14.39	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	28.97000		0.02897		52.43000	0.05243	28.970	14.42	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	23.47000		0.02347		43.11000	0.04311	23.470	14.42	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.68917		78.85025		8.82227	77.81622		14.28	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.72852		77.07778		8.86475	76.02883		15.00	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.75324		78.55947		8.89317	77.48919		14.67	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,478.54000		1.47854		1,721.59000	1.72159	1,478.540	15.28	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			172.86538		172.86538		172.89625	172.89625			0.00	0	642.00
R210	On 05/02/2015	Bond Future			175.64713		175.64713		175.68231	175.68231			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			132.11439		132.11439		132.14693	132.14693			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future			132.63849		132.63849		132.67448	132.67448			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		137.17479	137.17479		137.20076	137.20076			0.00	0	14,864.00
R212	On 05/02/2015	Bond Future		137.62394	137.62394		137.65337	137.65337			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		8.52586	88.06676		8.65599	87.04992		11.99	0.00	0	29,313.00
R213	On 05/02/2015	Bond Future		8.58502	89.47316		8.71884	88.44208		12.52	0.00	0	0.00
R213	On 07/05/2015	Bond Future		8.62550	87.48792		8.76274	86.44236		13.18	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		8.71124	78.58763		8.83580	77.56048		14.39	0.00	0	6,057.00
R214	On 06/11/2014	Bond Future	9.20	Call	4,499.35000	4.49935	3,724.64000	3.72464	4,499.350	14.53	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	92.55000	0.09255	151.45000	0.15145	92.550	14.94	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future		8.76528	79.84261		8.89304	78.80084		15.06	0.00	0	0.00
R214	On 07/05/2015	Bond Future		8.80324	77.94275		8.93390	76.88586		15.91	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		20,672.12000	20,672.12000		20,749.42000	20,749.42000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		4.93620	4.93620		4.93510	4.93510		5.48	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future		4.91230	4.91230		4.91110	4.91110		7.67	0.00	0	0.00

**Total for Derivatives :** **496,719,661.43**      **41,786**      **3 743 509.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond		0.00000	101.07516			101.02114			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.14500	104.72412		7.20000	104.62653			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	101.32406			101.26125			0.00	0	1,000,000,000.00
AA05	On 22/03/2019	Spot Bond		8.26500	107.84921		8.43000	107.14890			0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.93194			100.86976			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		8.98000	106.08937		9.14000	105.21775			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.15081			100.08461			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.23751			100.17064			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.13000	99.42786		9.29500	98.79899			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.26500	103.92755		7.32000	103.83629			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	100.59961			100.53226			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.33000	107.94177		8.52000	107.40980			0.00	0	1,770,000,000.00
ABCP12	On 20/09/2014	Spot Bond		1.50000	138.97772		1.50000	138.93601			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.36000	271.21472		2.36000	271.11458			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.76573			100.71148			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	102.11604			102.05896			0.00	0	600,000,000.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	101.50540			101.44340			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	101.56772			101.50322			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	101.60911			101.54295			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	101.06823			101.00995			0.00	0	10,000,000,000.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	101.14376			101.08697			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.99281			100.93413			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.06000	131.49034		3.06000	131.43453			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.25000	119.29473		4.25000	119.23252			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		5.00000	103.68432		5.00000	103.62425			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	66.01232		100.00000	65.53373			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.10000	171.48524		2.10000	171.42554			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	161.90158		2.76000	161.83659			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.13000	173.29645		2.13000	173.23570			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.82000	184.53690		1.84000	183.92889			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.75125	77.51912		7.91625	77.06731			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.75125	77.51912		7.91625	77.06731			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	93.53000			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	101.45014		101.38397			0.00	0	0.00
ABN40		On 29/09/2015	Spot Bond	0.00000	93.21000		93.21000			0.00	0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	92.25000		92.25000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	92.57000		92.57000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	89.88000		89.88000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	89.27000		89.27000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	101.04333		100.98309			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.92438		100.86404			0.00	0	0.00
ABN49		On 12/04/2016	Spot Bond	0.00000	88.92000		88.92000			0.00	0	0.00
ABN50		On 21/12/2014	Spot Bond	7.10500	102.16747	7.08500	102.11534			0.00	0	0.00
ABN51		On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN52		On 18/05/2016	Spot Bond	0.00000	88.92000		88.92000			0.00	0	0.00
ABN53		On 01/06/2016	Spot Bond	0.00000	92.05000		92.05000			0.00	0	0.00
ABN54		On 14/06/2016	Spot Bond	0.00000	89.31000		89.31000			0.00	0	0.00
ABN55		On 27/06/2017	Spot Bond	0.00000	101.24157		101.18113			0.00	0	0.00
ABN56		On 15/09/2015	Spot Bond	7.43500	112.18083	7.49000	112.05720			0.00	0	0.00
ABN58		On 16/07/2017	Spot Bond	0.00000	100.95454		100.88957			0.00	0	0.00
ABN59		On 20/07/2016	Spot Bond	0.00000	86.57000		86.57000			0.00	0	0.00
ABN60		On 23/08/2016	Spot Bond	0.00000	86.30000		86.30000			0.00	0	0.00
ABN61		On 31/01/2025	Spot Bond	2.63000	106.76081	2.63000	106.71919			0.00	0	0.00
ABN62		On 31/03/2028	Spot Bond	2.49000	158.91605	2.49000	158.85570			0.00	0	0.00
ABN63		On 07/12/2033	Spot Bond	2.42000	210.36694	2.44000	209.68469			0.00	0	0.00
ABN64		On 12/10/2015	Spot Bond	0.00000	95.40000		95.40000			0.00	0	0.00
ABN66		On 21/11/2016	Spot Bond	0.00000	85.75000		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		9.35500	90.75354		9.52000	89.79576			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	96.08000			96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	102.90000			102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	102.83977			102.81676			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	91.99000			91.99000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	101.15000			100.98000			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	108.23027		9.63000	108.14687			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		9.37500	110.14971		9.52500	108.93164			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.68500	93.28549		8.84500	92.48152			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	102.36000			102.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	102.37000			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		9.47000	109.42894		9.62000	108.22126			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	88.80000			88.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	99.79379			101.65408			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.66421			100.59805			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		7.88000	110.58317		8.07000	109.91495			0.00	0	1,430,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS11	On 09/04/2021	Spot Bond	8.69000	107.37927		8.85000	106.49780			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.09500	103.52845		7.15000	103.43369			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.59500	100.27697		8.75000	99.52555			0.00	0	590,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.59500	94.16523		9.74500	97.47033			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.79500	106.51990		7.85000	106.37335			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.17000	275.09038		2.17000	274.99305			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.44000	128.92292		1.44000	128.88504			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.10000	131.09415		2.10000	131.04862			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00492		100.00000	0.00486			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	65.67981		100.00000	65.20364			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.59500	108.03701		11.65000	107.88425			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.32310			100.24047			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	4.19997		100.00000	4.16952			0.00	0	100,000,000.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.33114			100.24650			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.44488			100.33172			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	25.03375		100.00000	24.85225			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.31506			100.23444			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	64.91952		11.00000	64.86386			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	25.03375		100.00000	24.85225			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	101.66373			101.59112			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	101.82891			101.74940			0.00	0	0.00

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	101.59007			101.52053			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	101.63984			101.56823			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	101.66174			101.58921			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.69119			100.62128			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.69119			100.62128			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.69541			100.62512			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	101.79556			101.72915			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.69541			100.62512			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.68697			100.61745			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	91.13669			91.08071			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	101.78146			101.72164			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	101.40451			101.33638			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.61000			101.53964			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.65953			101.58709			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.67940			101.60613			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.63961			101.56800			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	101.55027			101.48239			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.11500	105.66729		9.27000	104.93104			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.76544			100.69701			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.44001			101.37072			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	84.95571			84.89553			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	166.20601			166.75607			0.00	0	0.00

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	166.28626		166.83608			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	101.58998		101.52045			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	101.54021		101.47276			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	101.52827		101.46131			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	102.60132		102.53124			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	99.97928		99.91721			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	102.59966		102.52967			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	101.27432		101.20518			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	101.23108		101.16355			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00948		99.98257			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.61392		100.58968			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	102.99660		102.93400			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	101.59597		101.52619			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	102.79905		102.73383			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	101.40500		101.34319			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	101.37111		101.31071			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	101.43689		101.37375			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	101.56034		101.49205			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	101.49061		101.42523			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	101.41098		101.34892			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	101.43290		101.36993			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.57493	10.23000	104.48991			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	101.45465		101.39076			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	101.42094		101.35847			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL165		On 20/06/2017	Spot Bond	0.00000	120.91201			120.26285			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.20500	104.19582		9.37000	103.48244			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	101.55429			101.48625			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	115.26285		1.75000	115.25057			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	101.69753			101.63858			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	101.43471			101.37166			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	101.52519			101.45830			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	101.57473			101.50575			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	101.47563			101.41084			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	101.56483			101.49626			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.17031			100.14683			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.94927			100.92645			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	103.36389			103.30054			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	101.45779			101.39375			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.70626			102.64110			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	101.56483			101.49626			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	101.51938			101.45279			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	101.60384			101.53372			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	101.62971			101.55851			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	101.97545			101.91714			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	102.25359			102.19468			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.63577			101.56433			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	101.63577			101.56433			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL195	On 20/06/2017	Spot Bond	0.00000	101.73318			101.65747			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	101.53510			101.46779			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	101.73349			101.65797			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	103.89387			103.82500			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	101.73318			101.65747			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	94.03544			93.97965			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	101.66963			101.59677			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	101.65397			101.58163			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	118.88903			119.28960			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	119.73235			120.13561			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	101.43597			101.37286			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	101.42209			101.35957			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.22619			100.16781			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	101.45977			101.39564			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	98.43638			98.41595			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	101.52519			101.45830			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	101.43796			101.37476			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	101.43597			101.37286			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	101.57209			101.50331			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.41253			102.40835			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.69767			100.62907			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.67633			100.60977			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	101.68856			101.63164			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	13.88536		100.00000	13.78469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF1A1	On 21/11/2014	Spot Bond	0.00000		100.21285			100.15245			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.23470			100.16833			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.24923			100.17888			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.90338			100.84089			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.99488			100.92624			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		101.11674			101.03988			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.87094			100.80985			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.66500		100.78261		7.85500	100.43682			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		101.12535			101.04697			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		101.31134			101.22028			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.18500		105.43006		8.35000	104.74171			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.07000		119.35828		9.22000	118.29983			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		94.38314		100.00000	93.67879			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.24500		104.88972		7.30000	110.16630			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		89.02937		100.00000	88.39795			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.09500		103.34993		9.26000	102.22302			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		15.39085		100.00000	15.28889			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.87500		103.53966		10.00000	102.46951			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000		163.71888		2.74000	163.65339			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		101.82063			101.75544			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		99.87055			99.81518			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		99.87473			99.82040			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.91596			100.85869			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.46920			101.41144			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.11127			100.02780			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	101.33901			101.28006			0.00	0	100,000,000.00
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	101.47563			101.41084			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	101.92390			101.83857			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	99.80378			101.98524			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	102.88500			101.97000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	98.23000			98.23000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	99.82606			101.76003			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	97.79355			96.78573			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.67000	290.56743		2.69000	289.66225			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	96.03545			94.95696			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	98.73325			98.92881			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	98.74116			98.70059			0.00	0	1,500,000,000.00
ASN031	On 14/08/2017	Spot Bond	100.00000	13.43469		100.00000	13.38999			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	101.53724			101.47907			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	101.33679			101.27786			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	101.31695			101.25886			0.00	0	30,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW10	On 01/10/2016	Spot Bond	0.00000	101.28123			101.21865			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.67500	107.88139		8.84000	107.23675			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.24189			101.18619			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	101.71484			101.65402			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.05794			101.00001			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.49459			100.43637			0.00	2,000,000,000	1,000,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.15971			100.09908			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.26000	103.67296		9.42000	102.84440			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.40000	109.20501		7.45500	109.08130			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	36.61002		100.00000	36.12916			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	101.38699			101.31557			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	101.26264			101.19741			0.00	0	10,000,000.00
BAW7	On 02/10/2014	Spot Bond	7.54500	103.70048		7.52500	103.63853			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.48000	108.00462		8.67000	107.41253			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.93295	103.44856		10.97273	103.32444			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.03199	102.21918		11.05056	102.11747			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.05130	102.19095		11.07248	102.08737			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	101.80283			101.71361			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.07062	102.14220		11.09441	102.03483			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.61259	102.48045		11.68321	102.19010			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	101.84566			101.75437			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	101.84566			101.75437			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	101.84573			101.75443			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA12	On 31/03/2016	Spot Bond		11.18295	101.74966		11.22273	101.62560			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.13946	102.25708		11.17306	102.13838			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.03199	102.21918		11.05056	102.11747			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.99355	102.47076		11.04864	102.32857			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.13335	102.03849		10.19623	101.88920			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	101.75149			101.66475			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	101.73642			101.64894			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	101.73642			101.64894			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	101.64299			101.56010			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.93033			99.93033			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		11.04576	101.07686		11.04778	100.98363			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.28000	101.43548		11.44500	100.94954			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	101.68546			101.60049			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.20500	99.22048		11.37000	98.71288			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	99.93027			99.93027			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	101.58887			101.51001			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	101.58294		9.28000	101.50700			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	101.71094			101.62471			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.07500	98.94992		11.24000	98.47860			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	101.65998			101.57626			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	101.70245			101.61664			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	101.70245			101.61664			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	99.80324			99.80324			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	101.63959			101.55687			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA39	On 30/09/2018	Spot Bond	0.00000		101.71695			101.63190			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		101.37661			101.31994			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		99.93034			99.93034			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		101.71695			101.63190			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		101.64298			101.56010			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		101.65736			101.57520			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		101.71704			101.63199			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		101.23751			101.17561			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.93295		103.94587		13.97273	103.79686			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.06724		103.20154		15.11597	102.98084			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.93088		102.81092		13.98969	102.62215			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		102.25306			102.14004			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		102.25306			102.14004			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		102.25306			102.14004			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		102.33752			102.22030			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		101.95693			101.85858			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		19.86765		100.00000	19.75478			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		21.77568		100.00000	21.61780			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		19.81831		100.00000	19.67462			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.23353		100.00000	12.14483			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.23353		100.00000	12.14483			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.79091		100.00000	14.68368			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.81607		100.00000	12.72316			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.78179			100.72675			0.00	0	10,000,000,000.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.78497			100.72661			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.96341			100.90845			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		101.02434			100.96609			0.00	0	900,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.33008	100.00000		8.26968			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.33008	100.00000		8.26968			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000		98.91599	100.00000		98.11828			0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		87.32057	100.00000		86.69834			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		82.20721	100.00000		81.65548			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.07000		178.08161	2.07000		178.02021			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.99000		154.02746	8.14000		150.99217			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.99000		154.33958	8.14000		151.32623			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.37500		100.95185	8.52500		99.70486			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		101.79540			101.73082			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		101.46953			101.40502			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.67500		101.34045	7.84000		100.77663			0.00	0	160,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.88132			101.82375			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.83626			100.77421			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.85334			100.79006			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.91026			100.84288			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.96714			100.89566			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		101.12594			101.04300			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		23.22049	100.00000		23.05214			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.62247			100.56285			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.65371			100.59123			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.66709			100.60339			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.67155			100.60744			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.72504			100.65603			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.79628			100.72074			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		14.54022	100.00000		14.43481			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		14.54022	100.00000		14.43481			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		101.44489			101.38588			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		101.55911			101.49554			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		101.59026			101.52544			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.03000		105.79588	8.22000		105.29448			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		101.68369			101.61513			0.00	0	500,000,000.00
BG42C	On 15/06/2017	Spot Bond	0.00000		101.84965			101.77442			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		10.37893	100.00000		10.30369			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		10.37893	100.00000		10.30369			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.88022			100.82072			0.00	0	50,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		101.20308			101.14283			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.37500		103.37825	8.54000		102.65824			0.00	0	1,500,000,000.00
BIDC39	On 04/09/2014	Spot Bond	0.00000		99.94741			99.89483			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000		99.21650			99.16427			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		96.26080			96.31499			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.19314			100.13842			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.22405			100.16082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.19005			100.13588			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.19971			100.14290			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.21723			100.15563			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.28973			100.20830			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.41107			100.29636			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	65.53867		100.00000	65.06352			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.87536			100.80345			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.90111			100.82715			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	20.42910		100.00000	20.28099			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	101.51182			101.44818			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.27381			100.20897			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		7.36500	105.18411		7.34500	105.12496			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		9.13000	114.22045		9.32000	113.74720			0.00	0	270,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	107.26876			107.19429			0.00	0	3,400,000,000.00
CBL11	On 06/05/2016	Spot Bond		8.78000	106.01021		8.97000	105.63865			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond		12.27500	96.89393		11.15000	100.29996			0.00	0	5,550,000,000.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.86124			100.77430			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.23500	102.02446		11.40000	101.36838			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.38667			100.32238			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.02000	103.68451		9.21000	103.15847			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.20223			100.11576			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.67500	97.99080		11.84000	97.30097			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	101.34321			101.28348			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	102.13763			102.05080			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL21	On 06/05/2016	Spot Bond	0.00000		100.51151			100.44904			0.00	450,000,000	150,000,000.00
CBL22	On 06/05/2020	Spot Bond	10.01000		96.27885		10.17000	95.55114			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.82000		118.33672		9.97000	117.28472			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.67000		114.66239		9.82000	113.56736			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.00000		119.65569		9.15000	118.47058			0.00	0	3,490,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		99.79170			99.70197			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.38000		106.06084		11.57000	105.69547			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.44230			100.36692			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		102.66663			102.58269			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		101.97515			101.88831			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		101.09923			101.01631			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		101.76097			101.62894			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00013			99.93199			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		101.46038			101.38774			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		101.52006			101.44453			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		101.58870			101.50986			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.43338			100.32311			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.42891			100.31976			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.45253			100.33746			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.42051			100.34928			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		101.59009			101.52056			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		102.42861			102.36830			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		62.21200			62.21200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN184	On 01/07/2021	Spot Bond		10.11000	101.67555		10.11000	101.59383			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	101.11664			101.05346			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	119.13403		2.76000	119.08633			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	104.44527			104.44527			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	118.96593		3.14000	118.91452			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	100.02233		8.25000	99.95607			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	120.39137		3.10000	120.33988			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	120.00345		2.40000	119.95888			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	102.25453			102.15718			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.99770			100.94343			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.92974			100.86907			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.49500	103.22015		8.55000	103.04440			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	101.13616			101.08304			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	101.11632			101.06362			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.86907			100.80383			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.88241			100.81709			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.54500	103.33869		8.60000	103.16205			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.54500	103.33869		8.60000	103.16205			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.59500	102.14148		8.65000	101.95920			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	101.62991			101.55872			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	101.80109			101.72274			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	101.04454			100.98772			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	101.04454			100.98772			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	66.94400			66.94400			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN237	On 14/02/2017	Spot Bond		0.00000	100.36835			100.30589			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	101.65295			101.58080			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.14550			100.08327			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.15425			100.08822			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	100.19885		9.35000	100.12423			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	100.19885		9.35000	100.12423			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.14493			100.08269			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.14531			100.08291			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	101.68209			101.62541			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	101.56241			101.50286			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	101.66702			101.60897			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	101.67254			101.61456			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	101.56241			101.50286			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	101.56241			101.50286			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	101.63912			101.57870			0.00	0	1,000,000,000.00
CLN256	On 26/03/2017	Spot Bond		0.00000	102.42476			102.36015			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	101.98480			101.91905			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	102.54092			102.47661			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	102.54092			102.47661			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	102.54092			102.47661			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	101.87820			101.81173			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.00500	106.52956		9.17000	105.83835			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	101.64275			101.58042			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN269	On 20/06/2017	Spot Bond	0.00000	101.85888			101.77812			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	101.91842			101.85359			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	101.90879			101.84438			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	101.96716			101.90153			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.21116			100.14832			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.17315			100.09883			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	102.16265			102.09764			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	104.38027			104.31426			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.96476			100.90510			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.68428			101.62451			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.50908			101.45071			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	101.45580			101.39185			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.85389			100.78944			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.52630			100.46603			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.84151			101.76522			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.59625			101.51942			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	104.19263			104.12241			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	101.47752			101.40405			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.57800			101.50201			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	101.35100			101.27681			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	101.74338			101.66745			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.47758			101.40409			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.47758			101.40409			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	101.47291			101.39837			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN301		On 20/12/2017	Spot Bond	0.00000	124.37046			124.37046			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	103.13612			103.06351			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	124.94197			124.94197			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	123.79654			123.79654			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	124.49215			124.49215			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	121.00817			121.00817			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	121.28539			121.28539			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.41946			100.34793			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.63500	96.92737		10.80000	95.99633			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.15500	98.59067		11.32000	97.64928			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	101.40480			101.33359			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	101.75693			101.68021			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.40993			100.34000			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.81892			100.75255			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.73247			100.65983			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.94601		8.80500	102.87372			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	101.53510			101.46779			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.82727			100.76026			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	117.83002			117.83002			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	101.60841			101.53800			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	101.63813			101.56646			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	101.75297			101.67643			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	101.66978			101.59693			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN329	On 20/06/2017	Spot Bond	0.00000	102.34610			102.24491			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	102.34610			102.24491			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	105.24177			105.13786			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	101.82903			101.74952			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	101.40480			101.33359			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	107.21963			107.21963			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	107.28001			107.28001			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.74823			100.68043			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	102.04370			101.95477			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	101.41332			101.34169			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	102.33119			102.23063			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	101.90839			101.82556			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	101.45068			101.38696			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	101.69754			101.62335			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.74075			100.67360			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.43667			100.37178			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	101.37073			101.30119			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.70501			100.64172			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.08226			100.02056			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	102.32606			102.22502			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	100.69509			100.62809			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.81370			100.74774			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	101.39234			101.33107			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN361		On 20/03/2024	Spot Bond	10.55000	104.60070	10.55000	104.57148			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	9.81500	109.09474	9.98000	108.03377			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	103.43380		103.36561			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.64659		100.56774			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	11.95500	111.40717	12.12000	110.41497			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.67412		100.59204			0.00	0	10,000,000,000.00
CLN367		On 06/08/2023	Spot Bond	11.98500	104.70746	12.15000	103.76466			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	10.41500	104.55189	10.58000	103.63236			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	100.67412		100.59204			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	100.77311		100.70320			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	101.87170		101.79010			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	101.71932		101.64420			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond	0.00000	101.02825		100.95225			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	0.00000	101.53510		101.46779			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond	0.00000	101.46780		101.39351			0.00	0	0.00
CLN376		On 20/03/2021	Spot Bond	9.31000	106.92508	9.47000	106.10844			0.00	0	0.00
CLN377		On 30/06/2017	Spot Bond	0.00000	101.82645		101.73796			0.00	0	0.00
CLN378		On 20/06/2019	Spot Bond	0.00000	101.70348		101.62903			0.00	0	0.00
CLN379		On 20/03/2024	Spot Bond	10.55000	104.71766	10.55000	104.62993			0.00	0	0.00
CLN380		On 20/09/2024	Spot Bond	11.00000	99.01260	11.00000	98.98169			0.00	0	0.00
CLN381		On 21/07/2015	Spot Bond	0.00000	100.81354		100.75312			0.00	0	0.00
CLN382		On 20/03/2021	Spot Bond	0.00000	100.99245		100.91729			0.00	0	0.00
CLN383		On 22/07/2017	Spot Bond	0.00000	100.82094		100.75847			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN384	On 20/09/2024	Spot Bond	11.74500	105.32861		11.91000	104.25480			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	101.06343			100.98100			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.75100			100.68421			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.80027			100.72591			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.61986			100.54866			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	100.00000	0.06925		100.00000	100.00000			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.72121		7.01000	39.69910			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	163.47589			161.71051			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	8.37500	139.63057		8.52500	138.54300			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.99000	154.02746		8.14000	150.99217			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.99000	154.33958		8.14000	151.32623			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	92.07371			92.01627			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	92.00594			91.94801			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.15319			101.08421			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.15319			101.08421			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	101.64979			101.57776			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	101.53832			101.47094			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	101.56027			101.49198			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	101.14642						0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	101.56483			101.49626			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.81892			100.75255			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	101.41813			101.35576			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	101.49546			101.42982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF13	On 20/06/2019	Spot Bond	0.00000		101.48554			101.42034			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.94190			100.87663			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.14423			100.02227			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		101.07917			101.00771			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.04000		108.20960		9.01500	108.15562			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.43000		103.94522		8.62000	103.26731			0.00	0	730,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.92000		116.06790		10.08000	114.97768			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.39500		105.31435		8.45000	105.17652			0.00	0	350,000,000.00
COJ07	On 23/03/2021	Spot Bond	9.51000		110.82661		9.67000	109.94799			0.00	0	1,300,000,000.00
COJG01	On 09/06/2024	Spot Bond	9.59500		105.96347		9.76000	104.83159			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.94500		98.99477		10.11000	98.01227			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.72000		100.51195		10.87000	99.40155			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.72000		93.28356		10.87000	92.21498			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.15320			100.09795			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.07916			100.01967			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00004			99.94115			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		101.04413			100.98624			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000		100.58107			100.52980			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.13526			100.07369			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.83000		102.74453		10.99000	101.76305			0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.71594		100.00000	13.55542			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		4.66398		100.00000	4.59509			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		11.38357		100.00000	13.54685			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG43	On 28/01/2016	Spot Bond	0.00000	100.69577			100.63939			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.75500	100.49133		7.94500	99.92559			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	99.96517			99.91297			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.18067			100.12907			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.12109			100.06916			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	83.34368	100.00000		82.79537			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	99.84313			99.78360			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	101.62440			101.56838			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.90963			100.85278			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.51611			100.45876			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	101.53305			101.43154			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	102.03975			101.95098			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	101.38202			101.27436			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	101.05619			100.95724			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.29978			100.22392			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.75466			101.66338			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.51000	104.46971		8.67000	103.57497			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.27500	115.89261		7.33000	115.72589			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.19000	106.06774		8.34500	105.30890			39,040,911,000.00	4,766,900	1,465,666,900.00
DV23	On 27/02/2023	Spot Bond	8.77500	107.35765		8.86000	106.75908			11,889,099,202,500.00	1,354,883,100	4,511,583,100.00
DV24	On 18/02/2024	Spot Bond	8.79500	106.03049		8.96000	104.87864			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.42500	105.64738		9.55000	104.56135			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	99.86428			101.40265			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	101.16231			101.10833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC005	On 23/06/2015	Spot Bond	0.00000	101.18855			101.13302			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	101.08167			101.02625			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.38158			100.32526			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	101.35159			101.29474			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.78500	127.80552		7.94000	126.88549			0.00	0	2,003,840,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	102.27887			102.17886			0.00	0	361,000,000.00
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	0.20000	134.96769		0.20000	134.94160			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.95000	124.11949		1.95000	124.07790			0.00	0	8,901,500,000.00
EL29	On 19/11/2029	Spot Bond	1.95000	111.58208		1.95000	111.54470			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.07500	109.81002		2.07500	109.77212			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.16000	101.58786		2.18000	101.26854			0.00	0	13,200,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.41000	106.10614		9.57000	105.29344			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.26000	106.74974		9.42000	111.21162			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.77000	104.97689		9.92000	103.96427			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.11500	98.35341		10.24000	97.73228			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.20000	106.14038		10.32500	105.46213			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.32912			100.26806			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.08293			100.02072			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	101.43300			101.37809			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.44183			100.38556			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.21871			100.16440			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.23242			100.17678			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond		100.00000	97.59358		100.00000	96.81698			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond		100.00000	92.27405		100.00000	91.60215			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	66.28178		100.00000	65.66290			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond		100.00000	85.87685		100.00000	85.29398			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond		100.00000	73.91423		100.00000	73.49742			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	131.53759		3.00000	131.48209			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.45500	103.26804		11.51000	103.13087			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	104.70391			104.58980			0.00	4,000,000,000	2,000,000,000.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.81071			100.73823			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	101.45218			101.38170			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.65500	100.42814		9.82000	99.86766			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	101.24152			101.17501			0.00	45,000,000	22,500,000.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.08716			100.02177			0.00	0	110,000,000.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.32277			100.25224			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond		0.00000	100.29804			100.23277			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond		0.00000	100.31684			100.24752			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.74446			100.68579			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.26788			100.20860			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.27904			100.21736			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.26565			100.20685			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.27495			100.21415			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.27180			100.21221			0.00	10,000,000	5,000,000.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.26802			100.20924			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.90000		100.84554	6.95000	100.74135				0.00	0	10,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.54500		108.70187	7.71000	108.10326				48,199,723,500.00	6,388,300	10,645,535,600.00
ES23	On 25/01/2023	Spot Bond	8.26500		111.37362	8.43000	110.25523				48,928,800,000.00	5,920,000	6,433,278,500.00
ES26	On 02/04/2026	Spot Bond	8.61000		97.74570	8.76000	96.63971				79,209,417,000.00	9,199,700	9,918,099,700.00
ES33	On 15/09/2033	Spot Bond	9.34000		87.22352	9.46500	86.20242				282,068,000,000.00	30,200,000	26,373,200,000.00
ES42	On 25/04/2042	Spot Bond	9.46500		93.57062	9.58500	92.43492				227,160,000,000,000.00	24,000,000,000	35,500,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.29456			100.23057			0.00	0	2,040,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.27909			100.21303			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.14881			100.08520			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.89413			100.83169			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		101.34979			101.28415			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.95697			100.90037			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		103.19874			103.14359			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	100.00000		82.42770	100.00000	81.89013				2,500,000,000,000,000.00	25,000,000,000	25,000,000,000.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.03592	100.00000	10.95591				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.74028	100.00000	10.66242				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		101.40065			101.33863			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		101.46055			101.39610			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4C	On 15/09/2023	Spot Bond	0.00000		101.58003			101.51073			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		101.69911			101.62497			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.69500		104.23234		6.75000	104.17250			19,398,093,000,000.00	2,897,400,000	1,448,700,000.00
FRB05	On 21/12/2018	Spot Bond	9.07500		99.63826		9.24000	98.99659			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		101.47838			101.42422			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		101.47832			101.42415			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.80844			100.74185			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		105.42586			105.35903			0.00	0	50,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		99.97847			99.91419			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		99.97809			99.91269			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.01000		102.40758		10.17000	101.55675			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.87500		106.10899		11.04000	105.44891			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.29752			100.22056			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.20000		130.22058		2.20000	130.17431			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.20000		274.47402		2.20000	274.37625			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.34000		109.67677		2.34000	109.63658			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000		159.27503		2.47000	159.21481			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.31000		213.72417		2.33000	213.03074			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.70500		111.90421		7.76000	111.77860			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.84700		61.73747		7.84800	61.72198			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46400		39.01670		9.46400	39.00591			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000		37.70987		9.70000	37.69904			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		66.72761		100.00000	70.37577			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		73.21643		100.00000	72.80049			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC107	On 03/06/2021	Spot Bond	0.00000		99.94333			99.85845			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		101.84893			101.76859			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		101.59014			101.52061			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		101.75340			101.67705			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		101.73318			101.65747			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		101.64803			101.57594			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		101.88430			101.80223			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		101.70348			101.62903			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.00000		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000		101.81630			101.73706			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000		102.25699			102.15892			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC135	On 20/09/2017	Spot Bond	0.00000	102.18790			102.09280			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	16.22608		100.09221	16.10835			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	101.53906			101.47159			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	113.24380			113.11144			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	101.84070			101.76069			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	102.06760			101.97809			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	104.94731			104.92571			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	101.71349			101.63880			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	98.00000			98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	101.73343			101.65791			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	101.57615			101.50720			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	101.61436			101.54369			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	102.13853			102.04554			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	101.58464			101.51524			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	59.15321		13.22500	59.09050			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	101.48951			101.42413			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.49149			101.42603			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC167	On 20/03/2018	Spot Bond		0.00000	102.22701			102.13084			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	101.56284			101.49436			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.58500	97.75634		3.58500	97.71073			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	101.63417			101.56266			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	101.63417			101.56266			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.24632			100.17678			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	101.40480			101.33359			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	99.67090			99.60066			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	101.53510			101.46779			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	101.49744			101.43172			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.63971			100.56164			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	101.76683			101.68969			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.42326			100.35965			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.63282			100.55556			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.83008			100.75521			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	102.03975			101.95098			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	101.59851			101.52852			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	102.03778			101.94909			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	101.47960			101.41463			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	101.61436			101.54369			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	101.61436			101.54369			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	101.44494			101.38594			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	101.20440			101.14207			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC192	On 02/04/2019	Spot Bond		0.00000	101.27420			101.20840			0.00	0	800,000,000.00
FRC193	On 08/04/2016	Spot Bond		0.00000	101.43564			101.37790			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	101.03034			100.97068			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	101.70942			101.63472			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	101.01473			100.95481			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	101.41759			101.35984			0.00	0	100,000,000.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.99190			100.93214			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.99478			100.93486			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.95651			100.88997			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.86292			100.80254			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.95651			100.88997			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.85917			100.79904			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.56048			100.49230			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.61342		8.75000	100.54245			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	101.37610			101.30963			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	11.05451		100.00000	10.91303			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.08543		100.00000	9.95635			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.57536			100.49091			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	101.71943			101.64449			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	101.70951			101.63499			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	101.85267			101.78475			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.76196			100.69377			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.44000	119.92014		3.44000	119.86558			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	101.74135			101.66550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC68	On 20/09/2016	Spot Bond	0.00000		101.75926			101.68266			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.42000		120.07874		3.42000	120.02430			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.78000		127.55412		1.78000	127.51298			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.44000		119.92014		3.44000	119.86558			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.76000		125.02145		2.76000	124.97139			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.83000		132.10713		2.83000	132.05326			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.85843			100.78191			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		101.51041			101.44420			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		101.72945			101.65409			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		103.66638			103.64569			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		102.02390			101.93623			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		101.94832			101.86381			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		101.65992			101.58732			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		101.65793			101.58542			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		103.42161			103.39994			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		101.39300			101.33607			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.83223		100.00000	10.75370			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		20.97152		100.00000	26.02435			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		61.69354		100.00000	61.11749			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		16.99184		100.00000	8.75647		1,250,000,000,000,000.00	12,500,000,000	12,500,000,000.00	
FRI15	On 14/03/2015	Spot Bond	4.90000		149.89700		4.90000	149.81133			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		101.37159			101.31725			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		102.22298			102.16598			0.00	0	70,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ17	On 04/04/2017	Spot Bond	0.00000		102.40635			102.34820			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		101.85776			101.79780			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		101.33438			101.27497			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.40302			100.34429			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		101.36071			101.34049			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.13800		99.44027		2.13800	99.40545			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.49500		130.92534		2.50000	130.75609			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.80532			100.74548			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.12009		10.38000	101.03566			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.12009		10.38000	101.03566			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		106.74000			106.74000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.55931			100.50664			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.76550			100.69201			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.63500		105.66744		2.64000	105.53201			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.62000		204.42707		2.64000	203.76462			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.60500		106.23475		2.61000	106.09875			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.97123			100.91962			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.65000		203.55394		2.67000	202.89439			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.85336			100.77417			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.44000		108.66130		2.44000	108.62059			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.69500		104.54376		2.70000	104.40946			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		101.11833			101.06373			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		54.39600			54.37500			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.44432			100.38963			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS119	On 31/01/2038	Spot Bond	2.80000	102.61182		2.80500	102.47949			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.71000	264.24605		2.71000	264.14099			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.21000	274.26895		2.21000	274.17102			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.93000	259.97621		2.93000	259.86824			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.57000	127.04536		2.57000	126.99643			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.71520			100.65110			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.10000	127.08573		2.10000	127.04159			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.90877			100.84156			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	101.14616			101.08131			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.57587			100.51096			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.47500	105.49933		2.48000	105.35118			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	16.47195		104.97509	18.16811			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	25.23295		101.07593	25.04826			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	16.88500		100.44759	16.76210			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	23.48427		100.76967	23.31284			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.14000	115.34046		2.16000	114.82297			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	2.30000	110.08594		2.30000	110.04594			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.54326			98.53998			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.33000	109.77890		2.33000	109.73876			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.08834			100.02198			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.41000	342.35070		2.41000	342.22289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS94	On 08/08/2018	Spot Bond	0.00000		100.48726			100.42395			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.02449			100.03983			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		101.11765			101.05197			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.18500		100.00000		5.99500	99.95075			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.75000		105.09560		6.77500	105.02546		24,300,000,000,000.00	3,600,000,000	1,900,000,000.00	
FRX16	On 15/09/2016	Spot Bond	7.60500		104.42332		7.69000	104.20083			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.72000		105.99789		7.86000	105.55471			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.91500		111.99383		8.04000	111.51678			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.47500		104.81596		8.63000	104.09629			0.00	0	770,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.66000		104.06370		8.79000	103.38652			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.24500		91.35270		9.39000	90.49586			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.31000		111.80163		9.46000	110.68350			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.61000		103.17958		9.76000	102.05442			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.01500		96.16359		10.14000	95.12678		5,137,695,000,000.00	513,000,000	513,000,000.00	
FRX45	On 14/04/2045	Spot Bond	10.12500		83.07465		10.24500	82.09011			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		101.29128			101.23419			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		101.34113			101.28197			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		101.36106			101.30107			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		101.41083			101.34877			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		101.49050			101.42512			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		101.55024			101.48237			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		101.80902			101.73034			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A1	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.21589			100.16011			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.22549			100.16727			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.22779			100.16900			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.23421			100.17380			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.24388			100.18104			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.25193			100.18706			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.28730			100.21354			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		101.26761			101.20476			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		101.51512			101.45652			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.83000		105.18562		9.02000	104.67229			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		100.47585			100.42486			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	0.00000		99.05090			99.00006			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		100.70404			100.64507			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.71933			100.65912			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.74885			100.68629			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.78547			100.71997			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.83625			100.76669			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000		99.86192			99.80211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT02	On 13/05/2016	Spot Bond		0.00000	101.17009			101.11242			0.00	85,000,000	130,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.92943			100.86742			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	102.74056			102.68298			0.00	0	60,000,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	101.03758			100.98224			0.00	30,000,000	100,000,000.00
GRT06	On 11/12/2017	Spot Bond		0.00000	99.80319			101.57854			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.23297			100.16731			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	101.35734			101.29322			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.13118			100.07510			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	101.18196			101.12523			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	102.43033			102.36548			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.92668			100.85068			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	101.25714			101.19933			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	101.59738			101.53542			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.55043			100.48838			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.61388			100.55106			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond		0.00000	100.59721			100.54602			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond		0.00000	100.42705			100.37581			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.85977			100.79609			0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B9	On 19/07/2015	Spot Bond		7.37207	96.40712		7.34752	96.39311			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	100.89965			100.83311			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.37238	104.41639		8.34789	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	100.95090			100.88067			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.82270	104.41639		8.79824	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	101.01350			100.93876			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	100.93405			100.86900			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	101.05327			100.98345			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	101.09221			101.01993			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.52449			100.45860			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		8.86000	102.62727		9.05000	102.13688			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.87500	109.56391		8.03000	108.73669			1,575,000,000,000.00	200,000,000	840,700,000.00
HWAY23	On 07/12/2023	Spot Bond		1.99000	278.82366		1.99000	278.72908			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.01000	284.49262		2.01000	284.39566			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.30000	100.33966		9.42500	99.15457			1,860,000,000,000.00	200,000,000	6,586,900,000.00
HWAY35	On 31/07/2035	Spot Bond		9.27000	100.60605		9.39500	99.39764			0.00	0	1,530,000,000.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	60.23456		100.00000	59.79786			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	15.63767		100.00000	15.52430			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF03U	On 09/10/2014	Spot Bond	100.00000		92.33444	100.00000	91.65216				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		41.94585	100.00000	41.64174				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		21.41115	100.00000	21.25591				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		13.81816	100.00000	13.71798				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		63.92322	100.00000	63.45978				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.69000		116.54213	1.69000	116.50553			18,726,214,000,000.00	11,080,600,000	88,505,500,000.00	
I2038	On 31/01/2038	Spot Bond	1.87500		121.23552	1.88000	121.08459			132,037,500,000,000.00	70,420,000,000	99,922,400,000.00	
I2046	On 31/03/2046	Spot Bond	1.91000		122.48777	1.91000	122.44703			26,759,100,000,000.00	14,010,000,000	51,350,000,000.00	
I2050	On 31/12/2050	Spot Bond	1.95000		129.50225	1.95000	129.45885			58,500,000,000.00	30,000,000	28,794,800,000.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		95.20000		95.15000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.59500		106.26506	7.65000	106.17160				0.00	0	200,000,000.00
IBL13	On 12/03/2015	Spot Bond	0.00000		102.34493		102.28901				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		102.20510		102.14962				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.09500		106.39493	8.15000	106.24658				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.73000		111.48914	7.92000	110.81798				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.91500		100.94261	7.97000	100.77983				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.51623		100.45784				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.54649		100.48484				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.60000		128.44212	1.60000	128.40272				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.17000		130.48195	2.17000	130.43590				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		101.44171		101.38635				0.00	1,800,000,000	900,000,000.00
IBL38	On 02/04/2017	Spot Bond	0.00000		102.36392		102.30500				0.00	0	10,000,000.00
IBL39	On 02/04/2018	Spot Bond	7.85000		106.43962	8.04000	105.77921				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		101.87301		101.81786				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL42	On 15/06/2017	Spot Bond		0.00000	103.04184			102.98342			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.61515			100.55777			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.50500	99.76535		8.67000	99.12013			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.55500	95.40517		8.71000	94.70781			0.00	0	200,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	101.69444			101.63727			0.00	0	110,000,000.00
IBL49	On 02/04/2018	Spot Bond		7.93000	101.21071		8.12000	100.57053			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.02500	101.06639		9.18000	100.29543			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.58520			100.52721			0.00	0	10,000,000.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.60256			100.54295			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.80000	99.66033		7.77500	99.64177			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.28500	100.11859		8.45000	99.51292			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.66738			100.60163			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.35442			100.29683			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.50000	102.67604		7.69000	102.19030			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.24500	103.90924		8.41000	103.22346			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.44500	105.40291		9.61000	104.27888			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	101.17731			101.11831			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.72112			100.66315			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.63322			100.57442			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.64713			100.58710			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.66089			100.59964			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00511		100.00000	0.00508			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.85287			100.79565			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.78767			100.72767			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.66000	101.49069		8.82000	100.67994			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.83828		5.00000	101.79706			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.83828		5.00000	101.79706			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.43036		5.00000	100.38994			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.83828		5.00000	101.79706			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.85739		4.00000	101.82451			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	31.45130	100.00000	34.23437				0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	31.27387	100.00000	33.98286				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	31.27387	100.00000	33.98286				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	109.99055		9.20000	109.90949			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	101.36703			101.29895			0.00	17,100,000	5,700,000.00
IHL02	On 29/12/2014	Spot Bond	0.00000	101.36703			101.29895			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.32282			100.25229			0.00	0	3,100,000,000.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.83352	100.00000	8.76948				0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000	100.32505			100.27340			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.84500	104.13290		8.90000	104.03068			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	101.41702			101.36225			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.12522			100.04296			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	8.92984	100.00000	8.86510				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	61.69354	100.00000	61.11749				0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000	97.33333	100.00000	96.56085				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	72.85429	100.00000	72.42063				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000	99.72677	100.00000	98.91599				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN437U	On 09/09/2014	Spot Bond	100.00000		99.32305	100.00000	98.53059				0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000		96.82134	100.00000	94.63741				0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000		91.87427	100.00000	89.90553				0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000		87.42969	100.00000	85.64541				0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		98.01325	100.00000	97.57549				0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		95.10522	100.00000	93.33307				0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		84.64750	100.00000	82.92000			200,000,000,000,000.00	2,000,000,000	1,000,000,000.00	
IN470U	On 21/10/2014	Spot Bond	100.00000		87.95181	100.00000	87.32057				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		86.49289	100.00000	85.88235				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		85.08159	100.00000	84.49074				0.00	0	0.00
INA436	On 02/09/2014	Spot Bond	6.20000		99.89819	6.20000	99.88124				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.20000		99.77966	6.20000	99.76276			186,000,000,000,000.00	30,000,000,000	15,000,000,000.00	
INA441	On 07/10/2014	Spot Bond	6.30000		99.29730	6.30000	99.28029				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.30000		99.17831	6.30000	99.16134				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.30000		99.05961	6.30000	99.04268				0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.40000		98.80460	6.40000	98.78749				0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.40000		98.68492	6.40000	98.66785				0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.40000		98.44643	6.40000	98.42944				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.54605		101.46925				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.93295		102.98140	10.97273	102.85784				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.93295		101.94849	10.97273	101.82617				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.60255		101.52973				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		102.34078		102.25487				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING138		On 22/03/2017	Spot Bond	0.00000	101.57048			101.49908			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	102.67417		6.50000	102.62035			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	101.68368			101.61008			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	95.45628			95.45628			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	101.47273			101.41074			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.87521			100.81700			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	101.54936			101.47873			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	102.80949			102.74607			0.00	0	0.00
ING235		On 20/12/2014	Spot Bond	0.00000	101.23756			101.18281			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	101.22763			101.17330			0.00	0	0.00
ING241		On 03/02/2015	Spot Bond	0.00000	100.47211			100.41778			0.00	0	0.00
ING242		On 10/02/2015	Spot Bond	0.00000	100.35774			100.30354			0.00	0	0.00
ING243		On 18/02/2015	Spot Bond	0.00000	100.24856			100.19382			0.00	0	0.00
ING244		On 18/02/2015	Spot Bond	0.00000	100.24572			100.19160			0.00	0	0.00
ING245		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING247		On 17/09/2014	Spot Bond	0.00000	102.72712			102.67842			0.00	0	0.00
ING251		On 12/04/2015	Spot Bond	0.00000	100.81241			100.75809			0.00	0	0.00
ING254		On 28/11/2014	Spot Bond	0.00000	101.73589			101.68164			0.00	0	0.00
ING257		On 22/12/2014	Spot Bond	0.00000	101.20481			101.15166			0.00	0	0.00
ING263		On 15/01/2015	Spot Bond	0.00000	100.79017			100.73609			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	101.64298			101.56010			0.00	0	0.00
INGR02		On 28/11/2014	Spot Bond	0.00000	100.06501			100.01628			0.00	0	0.00
INGR04		On 08/05/2015	Spot Bond	0.00000	102.24055			102.18260			0.00	0	0.00
INGR05		On 07/11/2014	Spot Bond	0.00000	98.84172			98.78986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INLV01	On 12/08/2024	Spot Bond		0.00000	100.54759			100.46288			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond		100.00000	90.57072		100.00000	89.90148			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	101.18271			101.12425			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.96433			100.90152			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.97764			100.91401			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.60500	103.82176		8.66000	103.62300			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	101.20824			101.14674			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	101.23867			101.17569			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	101.25899			101.19501			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond		0.00000	100.80259			100.75242			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.21000	103.41054		9.37000	102.54508			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	101.58437			101.51997			0.00	0	10,000,000.00
IPL6	On 28/09/2017	Spot Bond		8.33000	108.02146		8.52000	107.43156			0.00	0	600,400,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	101.10146			101.03911			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	101.07383			101.00938			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.54999			100.48609			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.15243			100.02648			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	101.63160			101.55755			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.77500	103.36778		8.83000	103.25210			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	103.41073			103.34080			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	99.83959			99.77023			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.26000	124.06156		3.26000	124.00690			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.65000	139.62386		3.65000	139.55777			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV022	On 02/04/2022	Spot Bond		0.00000	101.37017			101.29958			0.00	0	1,300,000,000.00
IV023	On 11/07/2022	Spot Bond		0.00000	101.15883			101.08817			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	101.06265			100.99090			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	101.84047			101.77088			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	101.47758			101.40738			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.69000	96.81959		3.69000	96.77360			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.69000	102.92934		3.69000	102.88047			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	99.76430			101.89145			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.43867			100.36445			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond		0.00000	101.41702			101.36225			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		10.12500	115.41462		10.29000	114.79343			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	101.00845			100.92784			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.75000	138.09334		3.75000	138.02687			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond		100.00000	99.18478		100.00000	99.85849			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond		100.00000	99.20000		100.00000	96.87500			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond		100.00000	90.55234		100.00000	88.63926			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond		100.00000	86.21079		100.00000	84.47500			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond		100.00000	82.28676		100.00000	99.32886			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond		100.00000	94.84536		100.00000	93.43359			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond		100.00000	93.91641		100.00000	92.18789			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.79428			100.73842			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.23335			100.17977			0.00	0	0.00
IVA435	On 28/08/2014	Spot Bond		6.20000	96.99321		6.20000	96.99321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA436	On 04/09/2014	Spot Bond	6.20000		99.86429		6.20000	99.84736			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.20000		99.74585		6.20000	99.72896			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.30000		99.26328		6.30000	99.24627			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.30000		99.14437		6.30000	99.12741			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.42696			100.36044			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		101.31226			101.25430			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.06115			101.00371			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		101.10510			101.04560			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.22462			100.16665			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.22317			100.15669			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00005			99.94237			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.96442			100.90161			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.97108			100.90786			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.98439			100.92035			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.92446			100.86411			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.85407			100.79081			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.67936			100.61647			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		101.49419			101.43044			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.33722			100.27637			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.11379			100.00692			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.11266			100.00635			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		101.22612			101.16163			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.94142			100.88563			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC029	On 24/04/2017	Spot Bond		0.00000	100.75812			100.69729			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.60570			100.54935			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	101.38309			101.32391			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	101.26312			101.19999			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	101.29743			101.23264			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	101.29743			101.23264			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.84500	102.89848		9.01000	102.17853			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	18.07550		100.00000	17.87237			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	11.17888		100.00000	11.03206			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.83181			100.77348			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		9.08000	102.33504		9.24000	101.45042			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.69300			100.62889			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.35881			100.29797			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	84.91182		100.00000	84.33679			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	101.21246			101.15084			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	89.21826		100.00000	88.58401			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.80482			100.74046			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	33.65402		100.00000	33.41003			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	101.40642			101.34017			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	83.14351		100.00000	82.57919			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	81.82124		100.00000	81.28293			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	87.72934		100.00000	87.11585			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	75.82077		100.00000	75.38166			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	86.60671		100.00000	86.00942			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG12U	On 18/03/2015	Spot Bond	100.00000		65.58543		100.00000	65.10994			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		101.65208			101.58804			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		101.71547			101.64902			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		99.84397			99.77726			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		75.00021		100.00000	75.00019			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	99.92724			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.76120			100.68403			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.37000		144.98060		8.52000	143.38063			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		101.63391			101.57505			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.41302			101.35355			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.07681			100.01909			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.05018			99.99375			0.00	1,800,000,000	900,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.63975			100.57662			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.43000		98.44064		8.62000	97.89346			0.00	0	1,340,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.58000		100.28966		8.77000	99.65523			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.12500		100.61992		9.28000	99.84836			0.00	0	100,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		102.36203			102.27084			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.59500		102.42767		10.65000	102.27612			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		102.58033			102.48076			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.22986			100.16824			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.24516			100.17971			0.00	0	105,000,000.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.26344			100.19341			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.88838			100.83464			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ051	On 09/10/2014	Spot Bond	0.00000		99.34017			99.28808			0.00	1,100,000,000	1,100,000,000.00
MAQ055	On 08/09/2014	Spot Bond	0.00000		99.88629			99.83755			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000		99.12355			99.07298			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000		98.51542			98.46423			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		78.32618	100.00000		77.82516			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		83.14351	100.00000		82.57919			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	99.94492			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	99.94451			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		97.09763	100.00000		96.33508			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000		86.28842	100.00000		85.68075			0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond	100.00000		89.68059	100.00000		89.02439			0.00	0	0.00
MAQ30U	On 17/09/2014	Spot Bond	100.00000		95.80052	100.00000		95.05208			0.00	0	0.00
MAQ31U	On 25/09/2014	Spot Bond	100.00000		93.83033	100.00000		93.11224			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		102.21307			102.12889			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		101.07389			101.01765			0.00	0	10,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000		101.04526			100.98846			0.00	0	20,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000		101.64743			101.59180			0.00	0	550,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000		102.15556			102.09630			0.00	50,000,000	50,000,000.00
MBF033	On 28/03/2016	Spot Bond	0.00000		101.42368			101.36698			0.00	2,400,000,000	1,200,000,000.00
MBF034	On 10/09/2014	Spot Bond	0.00000		99.84892			101.36736			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.09920			101.74011			0.00	0	10,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.35662			100.30311			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.37435			100.31681			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.80551			100.75130			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF039	On 17/04/2017	Spot Bond		0.00000	100.81468			100.75714			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.42585			100.37085			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.44923			100.39172			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.46008			100.40128			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	97.85523		100.00000	97.07447			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	84.90202		100.00000	84.32836			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	24.91261		100.00000	24.73199			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	60.82179		100.00000	60.38083			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.42500	105.68569		8.59000	104.98541			0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond		8.31500	105.59103		8.48000	104.89072			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	101.71754			101.65100			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	101.59734			101.53538			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.89774			100.83904			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	102.75705			102.69538			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	102.77691			102.71481			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	102.87621			102.81196			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	101.02898			100.96588			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	101.08000			101.01411			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.66500	105.24252		7.85500	104.81172			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.49500	104.46716		8.66000	103.79730			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.33500	105.08347		9.49500	104.15302			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.33000	102.75389		6.31000	102.70738			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	101.35107			101.29150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1A2	On 20/12/2018	Spot Bond	0.00000	101.40088			101.33924			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.32500	105.72127		9.48000	105.01075			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.59500	104.80829		7.65000	104.68990			0.00	0	4,990,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.05888			100.00006			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.59000	102.67730		8.78000	102.14866			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	101.50754			101.44546			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.21000	108.71903		9.37000	107.84846			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	16.41495		100.00000	16.29594			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.44966			100.39747			0.00	174,000,000	58,000,000.00
MQB02	On 31/05/2017	Spot Bond	8.29000	102.60475		8.48000	102.07652			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.69500	102.62102		7.75000	102.51172			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.23000	106.11794		8.42000	105.55761			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.35381		100.89771	6.30738			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.43825		100.61875	6.39132			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.35636			100.29592			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.35862			100.29778			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.38794			100.32223			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.42189			100.35050			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.61664		100.00000	0.61217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.61664	100.00000	0.61217				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.81000		99.16679	8.97500	98.17078				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.49000		99.69509	7.46500	99.67872				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.84500		102.65667	9.00000	101.85367				0.00	0	200,000,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.74432		100.69179				0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.66000		107.76453	8.82000	106.88842				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.27218		100.21458				0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.14500		108.05278	9.31000	106.91916				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		101.45252		101.39508				0.00	0	70,000,000.00
NBK14A	On 26/06/2021	Spot Bond	8.86000		103.75310	9.02000	102.91415				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.24996		100.27384				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		101.42977		101.45208				0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.94952		100.89377				0.00	0	10,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.22281		100.17189				0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		101.30703		101.24935				0.00	200,000,000	300,000,000.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		101.21774		101.15790				0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		101.28300		101.22167				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.29500		108.06522	7.35000	107.94632				0.00	0	670,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		103.00337		102.94590				0.00	0	4,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.32500		117.81591	8.49000	117.02245				0.00	0	430,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.54500		36.12515	10.69500	35.60131				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.49500		104.87610	7.55000	104.77862				0.00	0	1,350,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		101.17779		101.11717				0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.91653			100.84875			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.79500	106.36836		7.85000	106.22109			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.34383			101.28194			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	100.72235			100.66528			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	102.31182			102.25586			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.18131			101.11457			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.00507			100.93829			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00006			99.93916			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	91.59211			91.53667			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	99.98080			99.92296			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	100.77253			100.70880			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.69312			100.62901			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	87.88556			87.82823			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.36220			101.30544			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.36382			100.29827			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	101.46560			101.40126			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	101.38593			101.32490			0.00	0	1,000,000,000.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.92009			101.85676			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	101.33709			101.27810			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN79	On 20/03/2016	Spot Bond	0.00000	101.32290			101.26455			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	101.32191			101.26361			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.60338			100.54368			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	101.53510			101.46779			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.71500	110.45040		9.86500	109.47081			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	101.52519			101.45830			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.75000	109.25331		9.90000	108.25265			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	101.53510			101.46779			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	101.37251			101.31207			0.00	0	100,000,000.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	101.37475			101.31429			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	101.25557			101.18779			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.38075			100.31273			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.63500	106.66559		8.69000	106.53712			0.00	0	700,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.88569			100.81297			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	101.86731			101.80061			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.70500	108.88394		9.87000	107.81282			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	104.63996			104.57063			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.94439			100.89053			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.68000	115.17743		11.87000	114.40947			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.06187			109.97974			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.40173			100.33072			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.22000	167.31423		2.22000	167.25435			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.37500	105.43865		8.53000	104.64098			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NPL08	On 10/03/2015	Spot Bond	0.00000	99.84387			101.41334			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	101.42268			101.36771			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.00500	106.62134		9.16000	105.83240			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.20303			100.14262			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.37533			100.31968			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.19228			100.13511			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.19904			100.13985			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.19501			100.13703			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.20500	108.12844		9.36000	107.16015			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.19910			100.13991			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.20308			100.14268			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.20039			100.14080			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.40500	106.56442		9.56000	105.77983			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.20854			100.14651			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.20577			100.14456			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.20712			100.14550			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.25661			100.18005			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.24032			100.16867			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.21115			100.14832			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.18500	117.41799		8.35000	116.70819			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.77500	124.05494		8.88500	123.25713		223,787,947,500,000.00	25,502,900,000	10,200,000,000.00	
NRA023	On 31/05/2023	Spot Bond	2.11500	172.35883		2.11500	172.29862			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.25500	126.52081		9.38000	125.29066		101,805,000,000,000.00	11,000,000,000	10,000,000,000.00	
NTC12	On 25/08/2016	Spot Bond	0.00000	100.67915			100.61589			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC13	On 31/01/2015	Spot Bond		0.00000	100.61995			100.55870			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	101.26968			101.21297			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	101.41389			101.34929			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.01694			100.03682			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.02033			100.03814			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.08941			100.02224			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.11856			100.02961			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	15.77835		100.00000	15.66396			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	41.03112		100.00000	40.73365			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		7.34500	104.78935		7.40000	104.66640			0.00	0	100,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	22.66406		100.00000	22.49975			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	96.70000			96.70000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	63.59899		100.00000	63.13790			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.41430			100.35626			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.72301			100.66560			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	99.98107			99.92435			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	99.87446			99.81997			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond		0.00000	100.47032			100.41806			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	101.66332			101.60523			0.00	0	40,000,000.00
PPC002	On 31/12/2018	Spot Bond		0.00000	101.60799			101.54590			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond		0.00000	101.22154			101.15896			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond		9.31000	104.10861		9.47000	103.27298			0.00	0	10,000,000.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.65354			100.59475			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.67248			100.61206			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.68101			100.61985			0.00	0	500,000,000.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.69994			100.63715			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.78129			100.71147			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.80019			100.72873			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.68502			100.61764			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.59500		106.48065	6.65000	106.42039				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.18500		99.76333	6.16500	99.71369				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.79000		42.15530	7.94000	41.44672				0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.54000		113.10566	6.51500	113.07256			7,655,618,051,346,000.00	70,583,799,900	60,215,792,600.00	
R158	On 15/09/2015	Spot Bond	6.50000		113.14728	6.52500	113.06207			94,900,000,000,000.00	14,600,000,000	7,300,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.49500		93.58039	6.55000	93.47954				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.59500		119.19790	6.65000	119.02250			296,859,940,962,000.00	45,012,879,600	52,512,879,600.00	
R159P	On 15/09/2016	Spot Bond	6.42500		87.90751	6.48000	87.76646				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.97000		121.64927	8.12000	120.26410			1,593,864,827,277,000.00	54,688,184,100	27,535,820,000.00	
R187P	On 21/12/2026	Spot Bond	7.71000		39.42557	7.86000	38.70695				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.63000		36.92959	7.78000	36.20412				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.71000		284.75258	1.71000	284.66247			25,950,960,000,000.00	15,176,000,000	24,612,956,700.00	
R201	On 21/12/2014	Spot Bond	5.81500		102.56131	5.79500	102.51945			2,907,500,000,000.00	500,000,000	55,810,881,800.00	
R202	On 07/12/2033	Spot Bond	1.82000		229.49818	1.84000	228.75234			223,201,160,000,000.00	22,638,000,000	59,536,700,000.00	
R2023	On 28/02/2023	Spot Bond	7.74500		100.05171	7.91000	98.98160			2,711,233,711,651,500.00	50,062,454,700	42,591,700,000.00	
R203	On 15/09/2017	Spot Bond	6.73000		107.92062	6.92000	107.33530			3,871,348,624,010,000.00	75,237,537,000	60,192,049,100.00	
R2030	On 31/01/2030	Spot Bond	8.46500		96.72118	8.59500	95.58755			4,071,998,912,929,500.00	81,039,446,300	68,930,031,300.00	
R2032	On 31/03/2032	Spot Bond	8.59500		100.36002	8.72000	99.20231			2,054,462,850,000,000.00	39,030,000,000	51,900,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 31/01/2037	Spot Bond		8.67000	99.05806		8.79000	97.83803			276,506,755,998,000.00	31,892,359,400	71,109,859,400.00
R204	On 21/12/2018	Spot Bond		7.07500	104.93800		7.24000	104.26363			3,125,838,076,382,500.00	41,814,569,100	04,938,155,900.00
R2044	On 31/01/2044	Spot Bond		8.73500	100.90533		8.85000	99.63551			710,854,300,000,000.00	81,380,000,000	90,800,000,000.00
R2048	On 28/02/2048	Spot Bond		8.73000	100.23966		8.85000	98.88561			1,667,528,360,910,000.00	91,011,267,000	09,159,367,000.00
R207	On 15/01/2020	Spot Bond		7.32500	100.60503		7.48000	99.87109			1,881,604,980,000,000.00	56,874,400,000	18,315,043,700.00
R208	On 31/03/2021	Spot Bond		7.51000	98.94245		7.67000	98.08662			5,754,922,426,552,000.00	66,301,255,200	66,314,702,100.00
R209	On 31/03/2036	Spot Bond		8.59000	79.81607		8.71500	78.76964			3,577,411,729,953,000.00	16,462,366,700	11,364,920,000.00
R210	On 31/03/2028	Spot Bond		1.75000	172.84811		1.75000	172.79284			455,000,000,000.00	260,000,000	25,721,672,000.00
R211	On 31/01/2017	Spot Bond		0.90000	130.56200		0.90000	130.52935			0.00	0	80,752,601,500.00
R212	On 31/01/2022	Spot Bond		1.60000	135.56291		1.60000	135.52131			16,176,000,000,000.00	10,110,000,000	31,768,800,000.00
R213	On 28/02/2031	Spot Bond		8.47500	87.04029		8.60000	85.99301			3,858,893,907,082,500.00	55,326,714,700	07,752,084,200.00
R214	On 28/02/2041	Spot Bond		8.66500	77.67169		8.78500	76.61879			3,410,612,315,726,500.00	93,607,884,100	81,638,571,400.00
R226C	On 15/09/2014	Spot Bond		5.78500	99.77860		5.76500	99.73221			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.65500	96.53892		6.71000	96.45937			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.49500	93.58039		6.55000	93.47954			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.41500	90.74506		6.47000	90.62367			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.42500	87.90751		6.48000	87.76646			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.82000	98.26086		5.80000	98.22072			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.56500	94.94350		6.62000	94.85225			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.43500	92.07700		6.49000	91.96492			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.41500	89.23794		6.47000	89.10572			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.47500	86.34891		6.53000	86.19762			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.70500	83.12058		6.89500	82.64758			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R332C	On 21/12/2017	Spot Bond	6.75500	80.29595		6.94500	79.76551			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.08000	76.75009		7.24500	76.24202			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.06000	74.18768		7.22500	73.63796			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.04000	71.72467		7.20500	71.13658			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.03000	69.32131		7.19500	68.69821			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.28500	66.01744		7.44000	65.40800			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.26500	63.77480		7.42000	63.13889			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.43000	60.87665		7.59000	60.20454			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.40000	58.82023		7.56000	58.12603			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.37000	56.84973		7.53000	56.13552			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.34000	54.96116		7.50000	54.22886			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.30000	53.19589		7.46000	52.44667			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.26000	51.50723		7.42000	50.74265			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.91000	46.74337		8.06000	46.05721			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.87000	45.14364		8.02000	44.44891			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.83000	43.61548		7.98000	42.91330			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.79000	42.15530		7.94000	41.44672			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.75000	40.75973		7.90000	40.04569			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.71000	39.42557		7.86000	38.70695			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.67000	38.14981		7.82000	37.42740			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.63000	36.92959		7.78000	36.20412			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.22233			101.14183			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.16808			100.09600			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.23710			101.15744			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB06	On 17/01/2017	Spot Bond		0.00000	101.09356			101.01799			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	16.29711		100.00000	16.17896			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	9.44216		100.00000	9.37370			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	20.46820		100.00000	20.31981			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	101.62092			101.56493			0.00	0	50,000,000.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	99.80052			101.60014			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	102.09447			102.03562			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	101.20889			101.15139			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond		0.00000	100.24337			100.19122			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.90941			100.84652			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.65767			100.59903			0.00	0	50,000,000.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.91397			100.85077			0.00	100,000,000	100,000,000.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.54689			100.48279			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	101.68022			101.61960			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	101.03992			100.98383			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.84191			100.77944			0.00	3,000,000,000	1,000,000,000.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.07600			100.01893			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	101.73796			101.67547			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	100.38606			100.29933			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	101.91456			101.81829			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	101.02484			100.92437			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.91929			100.82888			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP008	On 30/04/2016	Spot Bond	0.00000		100.91929			100.82888			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		101.93536			101.84401			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		102.15950			102.05776			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		99.75107			102.25487			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		103.01377		12.35000	102.91318			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		99.83862			99.76886			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.74279		100.00000	13.64315			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		101.04348			100.97477			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.92728			100.85867			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		101.81586			101.74557			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.40214			100.33554			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		101.45093			101.38369			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		3.52708		100.00000	2.80127			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		15.37441		100.00000	15.26295			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		35.41260		100.00000	35.15585			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.88963		100.00000	12.79618			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		22.62504		100.00000	22.46101			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		104.64548			104.50671			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		101.40696			101.27534			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.81000		109.33840		8.97000	108.44413			0.00	0	3,470,000,000.00
RW23	On 10/12/2023	Spot Bond	8.99500		105.32417		9.16000	104.20948			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.62500		107.05134		9.75000	105.98268			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		97.98591			97.67064			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.79500		108.99431		7.85000	108.81106			33,518,500,000,000.00	4,300,000,000	2,150,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	0.00000		100.15901			100.09096			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.78000		104.84352		8.97000	104.23462			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.93596			101.87247			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		103.00954			102.94456			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.71630			100.64810			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.86871			100.79928			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.85314			100.78494			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.24500		104.25831		7.30000	104.15838			15,359,400,000,000.00	2,120,000,000	1,010,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.57500		102.75688		8.74000	102.18541			0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.05500		111.54724		8.11000	111.41908			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.91500		111.68981		7.97000	111.56266			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.84500		111.76120		7.90000	111.63457			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.13000		104.12272		8.32000	103.55180			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.99000		111.61340		8.04500	111.48571			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.95500		111.64905		8.01000	111.52161			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		101.48634			101.42567			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		101.71598			101.63790			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		101.23261			101.16779			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.78000		106.92939		7.97000	106.34537			0.00	0	30,000,000.00
SBS15	On 26/04/2016	Spot Bond	0.00000		101.36835			101.31110			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		101.39259			101.32890			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		105.44547			105.37371			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.66000		109.61893		8.82000	108.69625			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond	9.62000	105.92969		9.77000	104.79373			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.37830			100.31016			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.56099			100.50685			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.38768			100.32666			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	102.60028			102.53765			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.16500	105.10846		8.33000	104.39378			0.00	0	1,160,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	13.28531		100.00000	13.19778			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.28500	105.57011		9.45000	104.43825			0.00	0	2,560,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.91138			100.85448			0.00	0	80,000,000.00
SBS29	On 12/06/2019	Spot Bond	8.79500	101.49757		8.96000	100.79610			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.67000	98.76632		8.82000	97.63963			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	101.51952			101.46202			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.62000	103.33613		9.77000	102.16502			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.21000	99.33865		9.37000	98.45649			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.64500	108.10741		7.70000	107.94377			0.00	0	320,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.24000	273.65481		2.24000	273.55644			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.54500	128.60715		1.54500	128.56826			6,673,473,000,000.00	4,319,400,000	2,609,700,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	106.76000			106.47000			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	100.96782			100.90849			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHF01	On 15/12/2016	Spot Bond	100.00000		16.21708		100.00000	16.09951			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.17000		126.74710		2.17000	126.70238			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.67417		6.50000	102.62035			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.66301			101.59438			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		101.28127			101.21732			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		103.33932			103.27473			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.76000		101.48422		8.95000	100.94616			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		102.62550			102.55985			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		101.35272			101.29091			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		101.39732			101.33341			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		101.26869			101.21040			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		13.85172		100.00000	13.75129			0.00	0	700,000,000.00
SHS12	On 12/12/2016	Spot Bond	0.00000		101.64127			101.57919			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		55.11695		100.00000	54.60232			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		101.53647			101.47322			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000		95.30026		100.00000	94.55959			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		24.49320		100.00000	24.31563			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		27.41359		100.00000	27.15764			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		20.60394		100.00000	24.44343			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.09500		105.61893		9.26000	104.98836			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.42105			100.35287			0.00	0	800,000,000.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.46269			100.38819			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SLI2	On 15/08/2016	Spot Bond	7.84500	103.63153		7.90000	103.46626			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.67500	100.47640		8.84000	99.86488			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.08000	104.25536		8.27000	103.68394			0.00	0	1,920,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.21830			100.15669			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.49272			100.43458			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.21984			100.15782			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.65882			100.59389			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.83000	104.69181		8.02000	104.30151			82,225,648,800,000.00	10,501,360,000	10,501,360,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.98303			100.92294			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.23098			101.17240			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.91505			100.85263			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.06000	98.69128		9.22000	97.94732			0.00	0	1,420,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00004			99.93793			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	101.45024			101.38005			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.79827			100.73250			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.11800	91.30441		9.27800	90.51859			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.18000	91.02513		9.34000	90.24188			22,950,000,000,000.00	2,500,000,000	2,500,000,000.00
SSN006	On 21/12/2014	Spot Bond	7.06000	102.18116		7.04000	102.12939			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.58500	95.28254		8.74000	94.58604			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	101.57681			101.51082			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.91000	104.70800		8.10000	104.13485			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.44000	108.66130		2.44000	108.62059			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.02500	101.46554		8.19000	100.81072			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.16114			100.08050			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN017	On 21/12/2026	Spot Bond		9.39000	110.03545		9.54000	108.81903			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	99.98165			99.92656			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	99.94315			99.88599			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	101.49502			101.43236			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.70500	77.98360		9.83000	77.08044			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.86915			100.80473			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	99.93340			99.86690			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.88296			100.82172			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond		0.00000	99.86864			99.81939			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond		0.00000	99.85246			99.80328			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond		0.00000	99.75383			99.70459			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond		0.00000	99.15605			99.10542			0.00	0	0.00
SY1133	On 29/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1134	On 29/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.66410			0.00	0	0.00
SY1136	On 05/09/2014	Spot Bond		0.00000	99.93326			99.88320			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	99.57580			99.25764			0.00	0	0.00
SY1139	On 11/09/2014	Spot Bond		0.00000	99.83205			99.78166			0.00	0	0.00
SY1140	On 09/09/2014	Spot Bond		0.00000	99.86493			99.81428			0.00	0	0.00
SY1141	On 15/09/2014	Spot Bond		0.00000	99.76906			99.71958			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond		100.00000	83.14351		100.00000	82.57919			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond		0.00000	98.65922			98.60765			0.00	0	0.00
SY1144	On 22/09/2014	Spot Bond		0.00000	99.64159			99.59039			0.00	0	0.00

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	96.05263		100.00000	95.30026			0.00	0	0.00
SY1147	On 22/09/2014	Spot Bond	100.00000	94.55959		100.00000	93.83033			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000	99.06129			98.92719			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond	0.00000	99.72642			99.67512			0.00	0	0.00
SY1152	On 22/09/2014	Spot Bond	0.00000	99.64038			99.58900			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond	0.00000	98.55657			98.50502			0.00	0	0.00
SY1155	On 26/09/2014	Spot Bond	0.00000	99.56957			99.51792			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000	98.73576			98.58405			0.00	0	0.00
SY1157	On 29/09/2014	Spot Bond	100.00000	92.87532		100.00000	92.17172			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	100.00000	80.04386		100.00000	79.52070			0.00	0	0.00
SY1159	On 29/09/2014	Spot Bond	100,000.00000	1.28680		100,000.00000	1.16372			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.05500	104.59368		7.11000	110.68742			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.58000	106.73944		8.73000	105.59275			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	88.36985		100.00000	87.74163			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	37.65930		100.00000	37.38627			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.82402			100.76687			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.50487			100.44771			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	99.98148			99.92606			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.20268			100.14986			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	101.30130			101.24380			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	101.37105			101.31065			0.00	0	147,000,000.00
TFS125	On 23/10/2014	Spot Bond	0.00000	99.08819			99.03559			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	98.58045			98.52787			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000	98.39311			98.34183			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS83	On 28/07/2015	Spot Bond	0.00000		100.63407			100.57691			0.00	0	50,000,000.00
TFS84	On 28/07/2016	Spot Bond	7.84500		102.30059		7.90000	102.13951			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.87216			100.81097			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.89633			100.83351			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.94363		7.83000	100.88045			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.85886			100.79857			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.88908			100.82675			0.00	0	330,000,000.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.89810			100.83276			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.85886			100.79857			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.88908			100.82675			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		100.86395		7.16000	100.80612			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.94827			100.88192			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.94344			100.87742			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		101.05917			100.98530			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		101.04353			100.97071			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		101.51444			101.40948			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		101.46077			101.35948			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.85764			100.79744			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.89633			100.83351			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.95655		8.73000	100.93311			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.85401			100.79406			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.88908			100.82675			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.54500		99.77741		8.71000	99.22330			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.84676			100.78729			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.88908			100.82675			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.95067			100.88417			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.93740			100.87180			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.93257			100.86729			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	101.05677			100.98305			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	101.05196			100.97857			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	101.00978			100.93926			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	101.43091			101.33169			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	101.43570			101.33614			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	101.41181			101.31388			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.90343			100.84095			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.44183	101.06155	6.39468				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.85401			100.79406			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.99094			100.93457			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.96274			100.89542			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	101.01099			100.94039			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	101.51921			101.41393			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.23354			101.17486			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.88511			100.82386			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.89733			100.83525			0.00	0	20,000,000.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.88511			100.82386			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.89733			100.83525			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.90343			100.84095			0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.87779			100.81703			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.89733			100.83525			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.96446			100.89787			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.96446			100.89787			0.00	0	2,200,000,000.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.96446			100.89787			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	101.06202			100.98887			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	101.08640			101.01160			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	101.05593			100.98318			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	101.54223			101.43666			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	101.57253			101.46492			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	101.56041			101.45361			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.49500	106.82011		7.55000	106.71954			18,887,400,000,000.00	2,520,000,000	1,360,000,000.00
TL20	On 22/02/2020	Spot Bond		9.32500	89.26818		9.48000	88.62034			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.57000	107.44201		7.76000	106.83027			0.00	0	76,028,200,000.00
TN20	On 17/09/2020	Spot Bond		8.86000	112.33306		9.02000	111.48491			32,037,760,000.00	3,616,000	13,603,616,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	0.75878		100.00000	0.75169			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.06500	114.09293		9.23000	112.93179			0.00	0	5,120,000,000.00
TN25	On 19/08/2025	Spot Bond		9.31000	101.61691		9.46000	100.52202			0.00	0	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond		9.36000	99.19034		9.51000	98.02831			0.00	0	8,471,100,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.32883			102.00983			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	101.29157			101.23179			0.00	1,645,700	1,500,000,000.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.34178			100.28012			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.35054			100.28735			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.35139			100.28803			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.39435			100.32336			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.48339			100.39664			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.34036			100.27708			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.22094			101.16586			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.05573			100.99585			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.07859			101.01748			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.92417			100.86736			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.98928			100.92871			0.00	0	50,000,000.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.02767		10.00000	99.94648			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.02698		9.75000	99.94781			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.02672		100.00000	9.94850			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	101.68315			101.62186			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	101.79103			101.72594			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	101.85094			101.78373			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	101.86293			101.79530			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	102.19824			102.11873			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	102.93944			102.83338			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	12.58532		100.00000	12.42001			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	99.50921			99.46172			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	98.83220			98.78421			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	98.62517			98.57776			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	97.63784			97.58829			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	96.99084			96.93334			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP160	On 19/02/2015	Spot Bond		0.00000	96.15595			96.11160			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	96.55108			96.49515			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond		0.00000	99.70930			99.65800			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	96.35317			96.29819			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	96.11796			96.06329			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond		0.00000	99.23443			99.18340			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	95.88558			95.83121			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	95.17773			95.12395			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	94.90171			94.84766			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond		0.00000	97.77221			97.72040			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	94.20950			94.15364			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	94.05730			94.00245			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond		0.00000	93.74308			93.68771			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond		0.00000	93.40648			93.35045			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	12.57653		100.00000	12.48535			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond		100.00000	78.69096		100.00000	77.73520			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond		0.00000	100.71665			100.66546			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond		0.00000	100.69958			100.64839			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond		0.00000	100.66759			100.61624			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond		0.00000	100.65152			100.60008			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond		0.00000	100.59912			100.54777			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond		0.00000	100.29990			100.24698			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond		0.00000	100.22884			100.17603			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC066	On 27/11/2014	Spot Bond	0.00000		100.19345			100.14069			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000		100.74346			100.68627			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000		100.21605			100.15713			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000		100.67721			100.62512			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000		100.19496			100.14179			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.91000		108.66429		9.07000	107.77071			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		101.13715			101.08167			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		101.10102			101.04575			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.46793			100.40707			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.48336			100.42054			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.48407			100.42118			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		101.21257			101.15193			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		101.24697			101.18468			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.98500		112.07878		7.04000	111.92136			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.39000		238.84923		1.39000	238.78000			321,229,000,000.00	231,100,000	131,100,000.00
WSP1	On 28/05/2015	Spot Bond	6.91500		103.80635		6.97000	103.70881			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.23000		106.65593		7.42000	106.11663			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.63000		107.69071		7.79500	106.95900			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.95000		107.09027		8.10500	106.30013			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.05000		107.19359		8.21000	106.28294			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.54500		94.80230		6.60000	94.71032			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.47500		93.04554		6.53000	92.94052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z025	On 30/11/2014	Spot Bond	5.83000	98.58284		5.81000	98.54124			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.54500	94.78571		6.60000	94.69361			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.02000	70.43939		7.18500	69.83145			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	45.55728		100.00000	45.29847			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	24.11404		100.00000	23.97705			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>61,994,109,674,894,500.00</b>	<b>1,732,597,500</b>	<b>39 150 034 300.00</b>
<b>Grand Total:</b>										<b>61,994,110,171,614,200.00</b>	<b>1,732,639,286</b>	<b>39 153 777 809.00</b>