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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 08/09/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 08/09/2014	Any day expiry		10.77920	10.77920		10.71010	10.71010		4.84	2,694,800.00	250	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future		10.76340	10.76340		10.71850	10.71850		8.02	342,179,249.40	31,791	629,883.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.40	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.80	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.90	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.40	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	0.00070	0.00000	0.02810	0.00003	0.001	16.47	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	0.00620	0.00001	0.13840	0.00014	0.006	14.50	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	0.01850	0.00002	0.30080	0.00030	0.019	13.60	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	0.05050	0.00005	0.61730	0.00062	0.050	12.78	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	0.05650	0.00006	0.66910	0.00067	0.057	12.68	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	0.06330	0.00006	0.72540	0.00073	0.063	12.59	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	0.07950	0.00008	0.85360	0.00085	0.080	12.40	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	0.10000	0.00010	1.00580	0.00101	0.100	12.22	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	0.17900	0.00018	1.52540	0.00153	0.179	11.75	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	0.46540	0.00047	3.01850	0.00302	0.465	11.00	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	363.99330	0.36399	322.08960	0.32209	363.993	10.82	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	0.59330	0.00059	3.58960	0.00359	0.593	10.82	0.00	0	900.00

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	10.48	Put	1.58410		0.00158		7.23240	0.00723	1.584	10.07	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	265.42810		0.26543	227.12570	0.22713		265.428	9.89	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	2.02810		0.00203	8.62570	0.00863		2.028	9.89	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	255.69490		0.25569	217.92020	0.21792		255.695	9.79	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	2.59680		0.00260	10.28780	0.01029		2.597	9.70	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	3.76010		0.00376	13.39430	0.01339		3.760	9.42	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	198.20790		0.19821	164.45950	0.16446		198.208	9.23	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	4.80790		0.00481	15.95950	0.01596		4.808	9.23	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	6.13950		0.00614	18.99890	0.01900		6.140	9.05	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	170.33340		0.17033	139.22010	0.13922		170.333	8.95	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	6.93340		0.00693	20.72010	0.02072		6.933	8.95	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.62	Call	152.22820		0.15223	123.11750	0.12312		152.228	8.77	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	12.61740		0.01262	31.76750	0.03177		12.617	8.49	0.00	0	52,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	109.33830		0.10934	86.04250	0.08604		109.338	8.30	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	26.08430		0.02608	53.27590	0.05328		26.084	8.12	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.73	Call	67.79830		0.06780	53.24090	0.05324		67.798	8.31	0.00	0	18,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	57.45530		0.05746	45.75700	0.04576		57.455	8.49	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.80	Call	37.07650		0.03708	31.05730	0.03106		37.077	8.96	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Call	30.87000		0.03087	26.53560	0.02654		30.870	9.15	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	87.47000		0.08747	128.03560	0.12804		87.470	9.15	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	94.72910		0.09473	136.02120	0.13602		94.729	9.25	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	25.61050		0.02561	22.65690	0.02266		25.611	9.34	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.87	Call	19.24790		0.01925	17.86640	0.01787		19.248	9.62	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.89	Call	15.86640		0.01587	15.25190	0.01525		15.866	9.81	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	14.39590		0.01440	14.09360	0.01409		14.396	9.90	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	10.73380		0.01073	11.13240	0.01113		10.734	10.19	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	5.38960		0.00539	6.48030	0.00648		5.390	10.85	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	241.98960		0.24199	287.98030	0.28798		241.990	10.85	0.00	0	201.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	2.04180		0.00204	3.09370	0.00309		2.042	11.79	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	1.85640		0.00186	2.88070	0.00288		1.856	11.88	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	0.51610		0.00052	1.12150	0.00112		0.516	13.20	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	0.24260		0.00024	0.65910	0.00066		0.243	14.27	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	0.17110		0.00017	0.51700	0.00052		0.171	14.80	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	0.10820		0.00011	0.37690	0.00038		0.108	15.55	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	0.09550		0.00010	0.34600	0.00035		0.096	15.77	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	0.08980		0.00009	0.33180	0.00033		0.090	15.87	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	736.68980		0.73669	781.83180	0.78183		736.690	15.87	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	0.08450		0.00008	0.31830	0.00032		0.084	15.98	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	0.00620		0.00001	0.04920	0.00005		0.006	18.54	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	0.00070		0.00000	0.00970	0.00001		0.001	18.53	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,236.60070		1.23660	1,281.50970	1.28151		1,236.601	18.53	0.00	0	397.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	0.00000		0.00000	0.00040	0.00000		0.000	18.50	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	0.00000		0.00000	0.00010	0.00000		0.000	18.49	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	0.00000		0.00000	0.00010	0.00000		0.000	18.49	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	0.00000		0.00000	0.00000	0.00000		0.000	18.49	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.00000		0.00000	0.00000	0.00000		0.000	18.46	0.00	0	16,275.00
\$ / R	On 19/09/2014	Any day expiry			10.77020		10.77020	10.72530	10.72530			8.54	0.00	0	0.00
\$ / R	On 19/09/2014	Any day expiry	10.69	Call	111.95510		0.11196	91.09750	0.09110		111.955	8.62	0.00	0	12,000.00

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\$ / R		On 22/09/2014	Any day expiry		10.77540	10.77540	10.73040	10.73040		8.42	0.00	0	0.00
\$ / R		On 26/09/2014	Any day expiry		10.78230	10.78230	10.73730	10.73730		8.61	0.00	0	1,500.00
\$ / R	10.80	On 26/09/2014	Any day expiry	Put	96.42060	0.09642	128.73730	0.12874	96.421	9.13	0.00	0	500.00
\$ / R	13.10	On 26/09/2014	Any day expiry	Call	0.00050	0.00000	0.00180	0.00000	0.001	19.85	0.00	0	500.00
\$ / R		On 29/09/2014	Any day expiry		10.78750	10.78750	10.74250	10.74250		8.74	0.00	0	0.00
\$ / R	8.30	On 29/09/2014	Any day expiry	Put	0.00000	0.00000	0.00000	0.00000	0.000	12.23	0.00	0	5,000.00
\$ / R	10.96	On 29/09/2014	Any day expiry	Call	38.61600	0.03862	33.41860	0.03342	38.616	9.86	0.00	0	5,000.00
\$ / R		On 30/09/2014	Any day expiry		10.78920	10.78920	10.74420	10.74420		8.78	0.00	0	1,748.00
\$ / R		On 08/10/2014	Any day expiry		10.80310	10.80310	10.75790	10.75790		8.88	0.00	0	0.00
\$ / R	10.74	On 08/10/2014	Any day expiry	Call	144.00490	0.14400	123.85550	0.12386	144.005	8.89	0.00	0	250.00
\$ / R		On 29/10/2014	Any day expiry		10.84040	10.84040	10.79530	10.79530		9.37	0.00	0	668.00
\$ / R	8.30	On 29/10/2014	Any day expiry	Put	0.00610	0.00001	0.01310	0.00001	0.006	18.16	0.00	0	5,000.00
\$ / R	10.80	On 29/10/2014	Any day expiry	Put	131.84030	0.13184	157.60290	0.15760	131.840	9.37	0.00	0	500.00
\$ / R	11.25	On 29/10/2014	Any day expiry	Call	52.29570	0.05230	47.32290	0.04732	52.296	11.61	0.00	0	5,000.00
\$ / R	13.33	On 29/10/2014	Any day expiry	Call	0.58980	0.00059	0.65750	0.00066	0.590	19.50	0.00	0	500.00
\$ / R		On 04/11/2014	Any day expiry		10.85100	10.85100	10.80600	10.80600		9.38	0.00	0	0.00
\$ / R	10.16	On 04/11/2014	Any day expiry	Put	5.29910	0.00530	7.99260	0.00799	5.299	9.19	0.00	0	3,882.00
\$ / R	11.91	On 04/11/2014	Any day expiry	Call	15.20730	0.01521	14.52960	0.01453	15.207	14.69	0.00	0	3,882.00
\$ / R		On 05/11/2014	Any day expiry		10.85280	10.85280	10.80780	10.80780		9.40	0.00	0	0.00
\$ / R	10.75	On 05/11/2014	Any day expiry	Call	217.00680	0.21701	194.66230	0.19466	217.007	9.34	0.00	0	10,000.00
\$ / R	11.20	On 05/11/2014	Any day expiry	Call	71.57240	0.07157	64.70050	0.06470	71.572	11.34	0.00	0	10,000.00
\$ / R		On 12/11/2014	Any day expiry		10.86540	10.86540	10.82040	10.82040		9.49	0.00	0	711.00
\$ / R		On 25/11/2014	Any day expiry		10.88940	10.88940	10.84460	10.84460		9.83	0.00	0	0.00
\$ / R	10.80	On 25/11/2014	Any day expiry	Put	153.73670	0.15374	176.99190	0.17699	153.737	9.76	0.00	0	500.00
\$ / R	13.61	On 25/11/2014	Any day expiry	Call	1.60240	0.00160	1.63700	0.00164	1.602	18.65	0.00	0	500.00
\$ / R		On 28/11/2014	Any day expiry		10.89490	10.89490	10.85010	10.85010		9.87	0.00	0	0.00
\$ / R	8.30	On 28/11/2014	Any day expiry	Put	0.08920	0.00009	0.13710	0.00014	0.089	17.36	0.00	0	5,000.00
\$ / R	11.25	On 28/11/2014	Any day expiry	Call	105.58240	0.10558	96.78400	0.09678	105.582	11.68	0.00	0	5,000.00
\$ / R		On 10/12/2014	Any day expiry		10.91700	10.91700	10.87250	10.87250		10.17	0.00	0	800.00
\$ / R		On 11/12/2014	Any day expiry		10.91890	10.91890	10.87440	10.87440		10.18	0.00	0	4,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future		10.92090	10.92090	10.87630	10.87630		10.20	483,741,265.50	44,295	177,614.00
\$ / R	9.09	On 12/12/2014	Foreign Exchange Future	Put	1.12620	0.00113	1.54150	0.00154	1.126	13.97	0.00	0	1,402.00
\$ / R	9.44	On 12/12/2014	Foreign Exchange Future	Put	2.27760	0.00228	3.07930	0.00308	2.278	12.37	0.00	0	11,976.00
\$ / R	9.78	On 12/12/2014	Foreign Exchange Future	Put	4.81920	0.00482	6.42580	0.00643	4.819	10.81	0.00	0	41,000.00
\$ / R	9.88	On 12/12/2014	Foreign Exchange Future	Put	6.69600	0.00670	8.82770	0.00883	6.696	10.51	0.00	0	79,241.00
\$ / R	10.00	On 12/12/2014	Foreign Exchange Future	Put	10.17280	0.01017	13.20080	0.01320	10.173	10.21	0.00	0	38,500.00
\$ / R	10.10	On 12/12/2014	Foreign Exchange Future	Call	835.23110	0.83523	794.65110	0.79465	835.231	9.96	0.00	0	1,260.00
\$ / R	10.10	On 12/12/2014	Foreign Exchange Future	Put	14.33110	0.01433	18.35110	0.01835	14.331	9.96	0.00	0	6,581.00
\$ / R	10.30	On 12/12/2014	Foreign Exchange Future	Call	648.81940	0.64882	611.10120	0.61110	648.819	9.46	0.00	0	1,130.00
\$ / R	10.34	On 12/12/2014	Foreign Exchange Future	Put	31.79440	0.03179	39.41680	0.03942	31.794	9.36	0.00	0	2,490.00
\$ / R	10.35	On 12/12/2014	Foreign Exchange Future	Put	32.85950	0.03286	40.67960	0.04068	32.859	9.33	0.00	0	5,000.00
\$ / R	10.36	On 12/12/2014	Foreign Exchange Future	Put	34.41390	0.03441	42.49440	0.04249	34.414	9.35	0.00	0	2,490.00
\$ / R	10.38	On 12/12/2014	Foreign Exchange Future	Put	37.68490	0.03768	46.29930	0.04630	37.685	9.38	0.00	0	500.00
\$ / R	10.40	On 12/12/2014	Foreign Exchange Future	Put	41.18010	0.04118	50.34480	0.05034	41.180	9.41	0.00	0	7,300.00
\$ / R	10.44	On 12/12/2014	Foreign Exchange Future	Put	48.86590	0.04887	59.17730	0.05918	48.866	9.47	0.00	0	2,491.00
\$ / R	10.45	On 12/12/2014	Foreign Exchange Future	Put	50.93790	0.05094	61.54490	0.06154	50.938	9.49	0.00	0	5,000.00
\$ / R	10.49	On 12/12/2014	Foreign Exchange Future	Put	59.85420	0.05985	71.67660	0.07168	59.854	9.55	0.00	0	3,000.00
\$ / R	10.50	On 12/12/2014	Foreign Exchange Future	Put	62.24340	0.06224	74.37720	0.07438	62.243	9.57	0.00	0	34,450.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	67.21950	0.06722	79.98420	0.07998	67.219	9.60	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	75.18770	0.07519	88.91710	0.08892	75.188	9.65	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	89.85230	0.08985	105.22990	0.10523	89.852	9.72	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	99.50120	0.09950	115.88550	0.11589	99.501	9.77	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	124.56220	0.12456	143.32340	0.14332	124.562	9.88	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	327.30720	0.32731	302.49020	0.30249	327.307	9.93	115,866.75	354	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	321.40390	0.32140	296.92690	0.29693	321.404	9.94	128,882.96	401	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	298.53490	0.29853	275.41200	0.27541	298.535	10.01	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	287.54390	0.28754	265.09270	0.26509	287.544	10.04	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	175.94820	0.17595	198.76390	0.19876	175.948	10.07	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	256.33890	0.25634	235.87100	0.23587	256.339	10.13	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	236.98740	0.23699	217.80450	0.21780	236.987	10.20	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	234.16630	0.23417	260.54140	0.26054	234.166	10.33	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	246.56890	0.24657	273.56420	0.27356	246.569	10.41	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	199.64000	0.19964	183.51440	0.18351	199.640	10.63	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	278.74000	0.27874	307.21440	0.30721	278.740	10.63	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	180.30270	0.18030	165.81730	0.16582	180.303	10.89	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	347.66260	0.34766	378.79020	0.37879	347.663	11.06	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	155.07690	0.15508	142.78250	0.14278	155.077	11.28	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	421.90760	0.42191	455.29720	0.45530	421.908	11.50	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	114.04700	0.11405	105.41300	0.10541	114.047	12.10	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	103.87690	0.10388	96.16190	0.09616	103.877	12.36	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	89.36330	0.08936	82.96650	0.08297	89.363	12.80	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	76.31780	0.07632	71.10680	0.07111	76.318	13.29	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	74.21740	0.07422	69.19640	0.06920	74.217	13.38	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	73.19490	0.07319	68.26630	0.06827	73.195	13.42	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	46.27000	0.04627	43.72250	0.04372	46.270	15.02	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	45.62100	0.04562	43.12250	0.04312	45.621	15.05	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	40.24550	0.04025	38.14840	0.03815	40.246	15.36	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	31.22490	0.03122	29.78120	0.02978	31.225	16.00	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	30.82360	0.03082	29.40820	0.02941	30.824	16.03	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	13.81230	0.01381	13.49520	0.01350	13.812	18.40	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	13.01330	0.01301	12.74020	0.01274	13.013	18.60	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	8.84430	0.00884	8.69670	0.00870	8.844	18.57	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	8.40530	0.00841	8.26880	0.00827	8.405	18.54	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.08480	0.00008	0.08860	0.00009	0.085	17.48	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.92670	10.92670	10.88200	10.88200		10.20	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	167.72270	0.16772	189.72270	0.18972	167.723	10.04	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	2.01490	0.00201	2.00370	0.00200	2.015	17.76	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.94210	10.94210	10.89740	10.89740		10.26	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	0.34160	0.00034	0.46550	0.00047	0.342	17.12	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	163.64660	0.16365	151.36420	0.15136	163.647	11.49	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.01170	11.01170	10.96630	10.96630		10.60	0.00	0	1,245.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	0.92350	0.00092	1.16380	0.00116	0.923	16.56	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	187.50960	0.18751	207.70120	0.20770	187.510	10.35	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	233.20000	0.23320	217.80290	0.21780	233.200	11.53	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	27.96350	0.02796	27.53440	0.02753	27.963	23.44	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.06580	11.06580	11.02000	11.02000		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 25/02/2015	Any day expiry	10.80	Put	195.33890	0.19534	214.61780	0.21462	195.339	10.43	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	38.61760	0.03862	37.85470	0.03785	38.618	23.53	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.06770	11.06770	11.02190	11.02190		10.79	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	1.61910	0.00162	1.96490	0.00196	1.619	16.25	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	303.60720	0.30361	285.19050	0.28519	303.607	11.32	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.10280	11.10280	11.05670	11.05670		11.00	55,291,944.00	4,980	49,262.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	39.01540	0.03902	44.90590	0.04491	39.015	10.41	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	64.35240	0.06435	73.10270	0.07310	64.352	10.12	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	97.30400	0.09730	109.26270	0.10926	97.304	9.89	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	179.22170	0.17922	196.80060	0.19680	179.222	10.39	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	195.84090	0.19584	214.36720	0.21437	195.841	10.47	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	245.86320	0.24586	266.96160	0.26696	245.863	10.69	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	151.51480	0.15151	143.48530	0.14349	151.515	14.19	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	93.93200	0.09393	89.53400	0.08953	93.932	16.09	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	70.26970	0.07027	67.32900	0.06733	70.270	17.42	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	58.75230	0.05875	57.29430	0.05729	58.752	22.67	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.12450	11.12450	11.07820	11.07820		11.21	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	203.23980	0.20324	221.74980	0.22175	203.240	10.54	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	45.39290	0.04539	44.39350	0.04439	45.393	23.56	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.18760	11.18760	11.14070	11.14070		11.41	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	208.81120	0.20881	226.61260	0.22661	208.811	10.61	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	49.70240	0.04970	48.48410	0.04848	49.702	23.09	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.24480	11.24480	11.19740	11.19740		11.56	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	212.18260	0.21218	229.39540	0.22940	212.183	10.64	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	51.78400	0.05178	50.45100	0.05045	51.784	22.84	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.27640	11.27640	11.22880	11.22880		11.59	0.00	0	20,648.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	348.47790	0.34848	370.73990	0.37074	348.478	11.32	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	359.22410	0.35922	381.85000	0.38185	359.224	11.37	0.00	0	3,000.00
\$ / R	On 26/06/2015	Any day expiry			11.30440	11.30440	11.25660	11.25660		11.78	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	217.40620	0.21741	234.09770	0.23410	217.406	10.74	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	54.48200	0.05448	53.06830	0.05307	54.482	22.88	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.37050	11.37050	11.32210	11.32210		11.98	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	222.11980	0.22212	238.33970	0.23834	222.120	10.83	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	61.34880	0.06135	59.71550	0.05972	61.349	22.73	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.42850	11.42850	11.37970	11.37970		12.26	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	226.61480	0.22661	242.44730	0.24245	226.615	10.93	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	62.01180	0.06201	60.34050	0.06034	62.012	22.58	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.46470	11.46470	11.41590	11.41590		12.28	0.00	0	360.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	161.01780	0.16102	173.16620	0.17317	161.018	10.96	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,035.90390	1.03590	999.79390	0.99979	1,035.904	10.96	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	417.50480	0.41750	400.82240	0.40082	417.505	13.80	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	246.21680	0.24622	237.03980	0.23704	246.217	16.35	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.49350	11.49350	11.44500	11.44500		12.42	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	233.12210	0.23312	248.39440	0.24839	233.122	11.09	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	66.99610	0.06700	65.22910	0.06523	66.996	22.49	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.55510	11.55510	11.50730	11.50730		12.58	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	238.96020	0.23896	253.63160	0.25363	238.960	11.23	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	72.04550	0.07205	70.18440	0.07018	72.046	22.20	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 25/11/2015	Any day expiry		11.61260	11.61260		11.56540	11.56540		12.71	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	241.42370	0.24142	255.52990	0.25553	241.424	11.30	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	64.94790	0.06495	63.29920	0.06330	64.948	21.94	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future		11.64550	11.64550		11.59870	11.59870		12.82	0.00	0	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	959.92310	0.95992	929.43660	0.92944	959.923	11.48	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry		11.66600	11.66600		11.61940	11.61940		12.82	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	244.08720	0.24409	257.70050	0.25770	244.087	11.36	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	62.31190	0.06231	60.77910	0.06078	62.312	21.89	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future		10.76340	10.76340		10.71850	10.71850		8.02	1,399,242.00	130	1,312.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future		10.92090	10.92090		10.87630	10.87630		10.20	2,195,100.90	201	211.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	33,328.47610	0.33328	30,812.73410	0.30813	33,328.476	9.91	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future		11.10280	11.10280		11.05670	11.05670		11.00	0.00	0	5.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future		11.27640	11.27640		11.22880	11.22880		11.59	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future		17.40260	17.40260		17.48870	17.48870		8.26	5,307,793.00	305	61,744.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	0.02900	0.00003	0.10090	0.00010	0.029	11.50	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	19.98200	0.01998	16.97960	0.01698	19.982	8.98	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	59.07060	0.05907	44.82390	0.04482	59.071	8.62	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	217.99290	0.21799	167.38100	0.16738	217.993	8.83	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	262.00490	0.26200	205.33010	0.20533	262.005	9.11	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	0.00180	0.00000	0.07500	0.00008	0.002	15.56	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	0.00010	0.00000	0.00750	0.00001	0.000	16.67	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	0.00000	0.00000	0.00580	0.00001	0.000	16.73	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	0.00000	0.00000	0.00130	0.00000	0.000	17.02	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future		17.64440	17.64440		17.73300	17.73300		9.73	88,310,222.00	5,005	13,185.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	981.45540	0.98146	918.48470	0.91848	981.455	11.50	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry		17.76870	17.76870		17.85680	17.85680		10.28	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	744.01410	0.74401	694.63080	0.69463	744.014	11.04	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	960.65740	0.96066	904.81300	0.90481	960.657	11.61	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,066.71360	1.06671	1,008.23540	1.00824	1,066.714	11.88	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	26.82570	0.02683	32.42040	0.03242	26.826	15.42	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	19.62900	0.01963	23.79410	0.02379	19.629	16.75	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	19.57560	0.01958	23.72450	0.02372	19.576	16.80	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future		17.92100	17.92100		18.00820	18.00820		10.70	0.00	0	1,025.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	259.67920	0.25968	288.72650	0.28873	259.679	12.55	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future		18.18180	18.18180		18.26730	18.26730		11.40	0.00	0	240.00
¥ / R	On 15/09/2014	Foreign Exchange Future		0.10214	0.10214		0.10220	0.10220		9.11	0.00	0	2,755.00
¥ / R	On 12/12/2014	Foreign Exchange Future		0.10371	0.10371		0.10378	0.10378		10.26	217,793.10	2,100	13,642.00
¥ / R	On 16/03/2015	Foreign Exchange Future		0.10556	0.10556		0.10561	0.10561		11.57	0.00	0	25.00
€ / R	On 15/09/2014	Foreign Exchange Future		13.93820	13.93820		13.89250	13.89250		7.74	850,230.20	61	64,615.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	0.66990	0.00067	3.86040	0.00386	0.670	9.17	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	26.70690	0.02671	53.40970	0.05341	26.707	7.94	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	100.05840	0.10006	142.36750	0.14237	100.058	8.36	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	393.91470	0.39391	440.96540	0.44097	393.915	10.40	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	0.00040	0.00000	0.00810	0.00001	0.000	19.55	0.00	0	49,000.00

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	16.34	Call	0.00030		0.00000		0.00740	0.00001	0.000	25.22	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.15350		14.15350		14.10850	14.10850		9.72	0.00	0	16,421.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	52.62590		0.05263		62.35720	0.06236	52.626	9.16	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	109.07350		0.10907		124.84860	0.12485	109.074	9.38	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	21.25810		0.02126		20.94360	0.02094	21.258	16.03	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.40240		14.40240		14.35560	14.35560		10.56	0.00	0	18,447.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	164.99700		0.16500		180.19280	0.18019	164.997	9.77	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	239.75510		0.23976		258.83790	0.25884	239.755	10.06	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	248.15200		0.24815		267.62290	0.26762	248.152	10.09	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	263.49470		0.26349		251.66350	0.25166	263.495	12.03	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	252.81140		0.25281		241.51420	0.24151	252.811	12.14	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	209.98510		0.20999		200.85350	0.20085	209.985	12.66	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	205.08450		0.20508		196.20280	0.19620	205.085	12.72	0.00	0	8,500.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.64390		14.64390		14.59470	14.59470		11.30	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			517.56000		517.56000		522.32300	522.32300			0.00	0	0.00
AL12	On 05/02/2015	Index Future			525.75600		525.75600		530.61100	530.61100			0.00	0	0.00
AL12	On 07/05/2015	Index Future			534.78900		534.78900		539.76200	539.76200			0.00	0	0.00
AL37	On 06/11/2014	Index Future			439.44300		439.44300		440.87300	440.87300			0.00	0	0.00
AL37	On 05/02/2015	Index Future			446.40100		446.40100		447.86900	447.86900			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			519.39700		519.39700		522.17000	522.17000			0.00	0	1.00
AL7T	On 05/02/2015	Index Future			527.62200		527.62200		530.45600	530.45600			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			471.26300		471.26300		474.22800	474.22800			631,492,420.00	134	584.00
ALBI	On 05/02/2015	Index Future			478.72600		478.72600		481.75300	481.75300			0.00	0	65.00
ALBI	On 07/05/2015	Index Future			486.95100		486.95100		490.06200	490.06200			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.02280		10.02280		10.04380	10.04380		7.55	0.00	0	13,740.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.10710		10.10710		10.12930	10.12930		8.72	5,942,974.80	588	9,471.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	18.78630		0.01879		18.16840	0.01817	18.786	9.62	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	65.76090		0.06576		62.75810	0.06276	65.761	8.83	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	209.28940		0.20929		224.69100	0.22469	209.289	8.74	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	35.59920		0.03560		40.58200	0.04058	35.599	10.59	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	31.08730		0.03109		35.59930	0.03560	31.087	10.71	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.20870		10.20870		10.23020	10.23020		9.90	0.00	0	2,452.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.30750		10.30750		10.32810	10.32810		10.49	0.00	0	1,050.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.86440		9.86440		9.84600	9.84600		5.68	0.00	0	100.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.98800		9.98800		9.97020	9.97020		9.38	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.13100		10.13100		10.11220	10.11220		9.97	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			17.59440		17.59440		-14.29830	-14.29830			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			714.46750		714.46750		678.35970	678.35970			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	808.12400		808.12400		769.54840	769.54840			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future	247.02790		247.02790		-278.65280	-278.65280			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future	632.15420		632.15420		600.04690	600.04690			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future	1.90650		1.90650		3.19330	3.19330			0.00	0	5,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future	11.55650		11.55650		11.51950	11.51950		8.24	0.00	0	0.00
CHF / R	On 12/12/2014	Foreign Exchange Future	11.73730		11.73730		11.70110	11.70110		10.34	0.00	0	6,752.00
CHF / R	On 16/03/2015	Foreign Exchange Future	11.95130		11.95130		11.91320	11.91320		11.23	0.00	0	150.00
CNH / R	On 15/09/2014	Foreign Exchange Future	1.75370		1.75370		1.74420	1.74420		7.03	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.76800		1.76800		1.75870	1.75870		9.38	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future	1.78740		1.78740		1.77760	1.77760		10.89	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	124.58618		124.58618		124.73508	124.73508			0.00	0	0.00
EL28	On 05/02/2015	Bond Future	126.57538		126.57538		126.72978	126.72978			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	9.56216		83.30652		9.46093	84.06709			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.65143		84.62626		9.54666	85.40109			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.72506		82.29189		9.61642	83.08470			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	469.83700		469.83700		472.56300	472.56300			9,396,740.00	2	398.00
GOVI	On 05/02/2015	GOVI	477.27600		477.27600		480.06200	480.06200			0.00	0	45.00
GOVI	On 07/05/2015	GOVI	485.47600		485.47600		488.34100	488.34100			0.00	0	0.00



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	118.00051		118.00051		118.06011	118.06011			0.00	0	16.00
I2025	On 05/02/2015	Bond Future	118.72766		118.72766		118.79121	118.79121			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	123.20674		123.20674		123.21054	123.21054			0.00	0	1,860.00
I2038	On 05/02/2015	Bond Future	123.87236		123.87236		123.87953	123.87953			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	123.67763		123.67763		123.68150	123.68150			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future	125.65218		125.65218		125.65941	125.65941			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	133.29066		133.29066		133.29491	133.29491			0.00	0	2,490.00
I2050	On 05/02/2015	Bond Future	133.97036		133.97036		133.97825	133.97825			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	220.23900		220.23900		220.30000	220.30000			0.00	0	1,191.00
IGOV	On 05/02/2015	Index Future	223.75400		223.75400		223.82200	223.82200			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	227.62400		227.62400		227.70900	227.70900			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	596.64900		596.64900		596.77500	596.77500			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	606.12900		606.12900		606.26200	606.26200			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	144.90376		144.90376		144.91204	144.91204			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	6.14000		93.86000		6.13000	93.87000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.20000		93.80000		6.19000	93.81000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.24000		93.76000		6.23000	93.77000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.29000		93.71000		6.26000	93.74000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.35000		93.65000		6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.40000		93.60000		6.36000	93.64000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.44000		93.56000		6.41000	93.59000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.64000		93.36000		6.59000	93.41000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.77000		93.23000		6.71000	93.29000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.93000		93.07000		6.85000	93.15000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.09000		92.91000		7.00000	93.00000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.26000		92.74000		7.16000	92.84000			0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.29500		1.29500		1.29610	1.29610			0.00	0	50.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future	1.29600		1.29600		1.29720	1.29720			0.00	0	0.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future	1.29720		1.29720		1.29840	1.29840			0.00	0	0.00
R157	On 15/09/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

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/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			8.12505		122.17199		8.02322	123.04684		8.15	0.00	0	48,649.00
R186	On 06/11/2014	Bond Future	7.70	Call	372.50000		0.37250		587.25000	0.58725	372.500	7.95	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	555.98000		0.55598		836.35000	0.83635	555.980	7.99	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	1,106.18000		1.10618		1,533.52000	1.53352	1,106.180	8.06	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	2,442.12000		2.44212		3,079.55000	3.07955	2,442.120	8.18	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	959.70000		0.95970		722.28000	0.72228	959.700	8.18	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	590.62000		0.59062		433.62000	0.43362	590.620	8.25	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	496.63000		0.49663		361.77000	0.36177	496.630	8.28	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	446.39000		0.44639		323.70000	0.32370	446.390	8.30	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	28.35000		0.02835		19.17000	0.01917	28.350	8.63	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.18486		118.81147		8.07897	119.70327		8.71	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	581.93000		0.58193		469.83000	0.46983	581.930	9.06	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.22873		120.85677		8.11817	121.77065		8.89	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			288.91500		288.91500		288.92560	288.92560			0.00	0	939.00
R197	On 05/02/2015	Bond Future			287.51097		287.51097		287.52930	287.52930			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			232.84152		232.84152		232.84959	232.84959			0.00	0	47,402.00
R202	On 05/02/2015	Bond Future			233.36324		233.36324		233.37702	233.37702			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			7.79648		101.24351		7.70970	101.76766		6.80	0.00	0	9,834.00
R2023	On 05/02/2015	Bond Future			7.85803		102.84737		7.76702	103.38253		6.88	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			7.89450		100.68952		7.79861	101.23949		7.33	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.89735		102.64162		7.79819	103.19679		7.25	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	773.26000		0.77326		685.25000	0.68525	773.260	7.64	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			6.87533		104.77936		6.78504	105.01443		2.37	0.00	0	14,059.00
R203	On 06/11/2014	Bond Future	6.84	Call	351.03000		0.35103		481.26000	0.48126	351.030	2.35	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	547.98000		0.54798		710.36000	0.71036	547.980	2.37	0.00	0	14.00
R203	On 05/02/2015	Bond Future			6.93231		106.43927		6.83104	106.68079		2.32	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,899.74000		1.89974		2,115.02000	2.11502	1,899.740	2.42	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.92705		104.10101		6.81125	104.35251		2.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			8.54487		97.62636		8.43321	98.54298			0.00	0	4,188.00
R2030	On 05/02/2015	Bond Future			8.60640		95.16606		8.49091	96.09977			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.65654		96.80514		8.53678	97.76032			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			8.81899		99.27094		8.71768	100.23467			0.00	0	6,708.00
R2037	On 05/02/2015	Bond Future			8.87986		96.58631		8.77533	97.56793			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			8.93058		98.24997		8.82250	99.25390			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			7.16265		106.04943		7.07404	106.36639		3.43	0.00	0	12,681.00
R204	On 06/11/2014	Bond Future	7.99	Put	16.20000		0.01620		11.03000	0.01103	16.200	3.61	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.21986		103.69442		7.12373	104.01913		3.55	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.24199		105.47920		7.13631	105.81533		3.55	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.19630		103.48240		7.08349	103.81936		3.44	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	292.53000		0.29253		247.82000	0.24782	292.530	3.64	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			8.89242		100.95002		8.78095	102.10202			0.00	0	2,473.00
R2044	On 05/02/2015	Bond Future			8.95121		98.16671		8.83632	99.33971			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			9.00037		99.85767		8.88179	101.05631			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.89336		100.19449		8.78188	101.37558			0.00	0	26,250.00
R2048	On 05/02/2015	Bond Future			8.95373		101.78176		8.83882	102.98414			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			8.99909		99.09902		8.88058	100.32766			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			7.41175		101.64428		7.32397	102.01552		4.49	0.00	0	35,102.00
R207	On 05/02/2015	Bond Future			7.47147		99.61334		7.37766	99.99313		4.62	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.50742		101.32824		7.40618	101.72016		4.69	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,019.67000		2.01967		2,269.32000	2.26932	2,019.670	4.75	0.00	0	66.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/11/2014	Bond Future			7.57139		96.66925		7.47900	97.12002		5.56	0.00	0	16,437.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 06/11/2014	Bond Future	8.50	Put	19.45000		0.01945		13.45000	0.01345	19.450	5.82	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.63108		98.20088		7.53343	98.66140		5.61	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.66604		96.48887		7.56209	96.96276		5.88	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.65931		98.36038		7.55094	98.83816		5.65	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	519.68000		0.51968		449.68000	0.44968	519.680	5.97	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			8.73160		76.85846		8.63037	77.65615		12.75	0.00	0	25,706.00
R209	On 06/11/2014	Bond Future	8.50	Call	821.01000		0.82101		1,152.28000	1.15228	821.010	12.62	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,643.00000		1.64300		2,131.94000	2.13194	1,643.000	12.75	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,551.56000		2.55156		3,149.96000	3.14996	2,551.560	12.89	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,808.55000		2.80855		3,430.24000	3.43024	2,808.550	12.93	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	3,075.87000		3.07587		3,719.05000	3.71905	3,075.870	12.97	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	337.70000		0.33770		251.07000	0.25107	337.700	13.11	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	135.13000		0.13513		98.04000	0.09804	135.130	13.29	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	98.55000		0.09855		71.05000	0.07105	98.550	13.35	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	18.54000		0.01854		13.02000	0.01302	18.540	13.47	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	14.36000		0.01436		10.05000	0.01005	14.360	13.47	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	11.06000		0.01106		7.72000	0.00772	11.060	13.47	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.78854		78.07623		8.68428	78.88865		13.18	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.83316		76.27010		8.72555	77.10090		14.09	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.85877		77.75018		8.74893	78.59280		13.92	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,446.11000		1.44611		1,285.69000	1.28569	1,446.110	14.61	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			173.51259		173.51259		173.71935	173.71935			0.00	0	642.00
R210	On 05/02/2015	Bond Future			176.28254		176.28254		176.49731	176.49731			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			132.38104		132.38104		132.38912	132.38912			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future			132.88872		132.88872		132.90036	132.90036			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/11/2014	Bond Future			137.40331		137.40331		137.40878	137.40878			0.00	0	14,864.00

Contract Details		Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 05/02/2015			Bond Future	137.83446	137.83446	137.84359	137.84359			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	8.58016	87.64037	8.46350	88.56017		11.09	0.00	0	28,678.00
R213	On 05/02/2015			Bond Future	8.64242	89.02873	8.52193	89.96544		11.43	0.00	0	0.00
R213	On 07/05/2015			Bond Future	8.68751	87.01325	8.56290	87.97091		12.26	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	8.81695	77.71448	8.71063	78.59272		13.40	0.00	0	6,058.00
R214	On 06/11/2014	9.20	Call	Bond Future	3,616.97000	3.61697	4,348.68000	4.34868	3,616.970	13.79	0.00	0	2,500.00
R214	On 06/11/2014	9.80	Put	Bond Future	69.82000	0.06982	49.44000	0.04944	69.820	14.27	0.00	0	2,500.00
R214	On 05/02/2015			Bond Future	8.87511	78.94565	8.76562	79.83981		13.84	0.00	0	0.00
R214	On 07/05/2015			Bond Future	8.91839	77.01007	8.80553	77.92402		14.91	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	20,636.06000	20,636.06000	20,576.42000	20,576.42000			0.00	0	0.00
RAIN	On 12/12/2014			Foreign Exchange Future	20,911.03000	20,911.03000	20,852.91000	20,852.91000			0.00	0	0.00
TRY / R	On 15/09/2014			Foreign Exchange Future	4.96850	4.96850	4.96030	4.96030		3.65	0.00	0	0.00
TRY / R	On 12/12/2014			Foreign Exchange Future	4.94710	4.94710	4.93930	4.93930		7.33	0.00	0	0.00
TRY / R	On 16/03/2015			Foreign Exchange Future	4.92660	4.92660	4.91820	4.91820		8.40	0.00	0	0.00

**Total for Derivatives :** **1,629,264,524.61**    **90,597**    **3,776,973.00**

**i-Bonds**

AA02	On 28/03/2016			Spot Bond	0.00000	101.26054		101.24149			0.00	0	0.00
AA03	On 11/05/2015			Spot Bond	7.02000	105.00555	6.97000	105.01861			0.00	0	0.00
AA04	On 22/03/2017			Spot Bond	0.00000	101.52983		101.50925			0.00	0	0.00
AA05	On 22/03/2019			Spot Bond	8.30500	107.93490	8.22000	108.23437			0.00	0	5,000,000,000.00
AA06	On 15/04/2021			Spot Bond	0.00000	101.13749		101.11652			0.00	0	0.00
AA07	On 15/04/2021			Spot Bond	8.99500	106.26971	8.90500	106.69284			0.00	0	0.00
AB010	On 21/11/2022			Spot Bond	0.00000	100.36956		100.34653			0.00	0	0.00
AB011	On 21/11/2023			Spot Bond	0.00000	100.45818		100.43502			0.00	0	0.00
AB013	On 21/11/2018			Spot Bond	9.17000	99.53501	9.08500	99.79671			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB06	On 27/03/2015	Spot Bond	7.14000	104.19515		7.09000	104.20179			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	101.76292			101.74140			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.42500	107.95382		8.34000	108.13343			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.39000	135.11229		1.39000	135.09483			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.32000	272.44547		2.32000	272.40342			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.94414			100.92512			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.52766			100.50967			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	99.88381			99.86407			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	99.87903			99.85847			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	99.87570			99.85461			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.25692			101.23803			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	101.15629			101.13704			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	101.18685			101.16712			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.02000	128.50151		3.02000	128.47931			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.14000	119.79706		4.14000	119.77271			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.89000	104.28365		4.89000	104.26044			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	66.08053		100.00000	65.92045			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.06000	172.14801		2.06000	172.12264			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	162.17099		2.76000	162.14402			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.09000	174.08884		2.09000	174.06306			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.80000	185.34660		1.80000	185.32060			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.82125	77.50733		7.73625	77.69857			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.82125	77.50733		7.73625	77.69857			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	99.77453			101.64537			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	101.24291			101.22268			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	101.12387			101.10354			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	7.15500	102.34862		7.07000	102.35279			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	101.44232			101.42201			0.00	0	0.00
ABN56		On 15/09/2015	Spot Bond	7.31000	105.78386		7.26000	105.81339			0.00	0	0.00
ABN58		On 16/07/2017	Spot Bond	0.00000	101.16942			101.14750			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	2.62000	107.03326		2.61500	107.06544			0.00	0	0.00
ABN62		On 31/03/2028	Spot Bond	2.45500	159.79721		2.44500	159.95203			0.00	0	0.00
ABN63		On 07/12/2033	Spot Bond	2.40000	211.30304		2.40000	211.26998			0.00	0	0.00
ABN64		On 12/10/2015	Spot Bond	0.00000	95.40000			95.40000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN66	On 21/11/2016	Spot Bond	0.00000		85.75000			85.75000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.36000		90.95598		9.27500	91.39457			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		103.04639			103.02605			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		101.61500			101.69000			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		108.50875		9.63000	108.48088			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	9.48500		109.59289		9.38500	110.32205			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.70000		93.43310		8.61000	93.82844			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	9.58000		108.88084		9.48000	109.60282			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		99.99993			99.97971			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.88195			100.85973			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.97500		105.58489		7.89000	105.82831			0.00	0	1,460,000,000.00



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		8.70500	107.55349		8.61500	107.98350			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.97000	103.80230		6.92000	103.81415			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond		8.63500	100.33201		8.55000	100.68301			0.00	0	610,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.68000	93.83297		9.58000	94.48283			0.00	0	3,460,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.75000	102.12648		7.75000	102.10538			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.13000	276.32691		2.13000	276.28568			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.33000	129.41951		1.33000	129.40302			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.07000	131.55117		2.07000	131.53180			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00454		100.00000	0.00452			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	67.29233		100.00000	67.12932			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.47000	101.74440		11.42000	101.76084			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.59649			100.56807			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	4.30308		100.00000	4.29266			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.61127			100.58218			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.82046			100.78180			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	25.64836		100.00000	25.58623			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.58170			100.55395			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	65.10540		11.00000	65.08679			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	25.64836		100.00000	25.58623			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	99.75193			99.72861			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL077	On 20/09/2015	Spot Bond	0.00000	99.72756			99.70202			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	99.76282			99.74048			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	99.75546			99.73246			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	99.75223			99.72893			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.91547			100.89199			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.91547			100.89199			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.92099			100.89738			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00888			99.98759			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.92099			100.89738			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.90994			100.88658			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	91.32329			91.30463			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00839			99.98922			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	101.62681			101.60431			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	99.75991			99.73730			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	99.75232			99.72905			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	99.74934			99.72579			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	99.75523			99.73223			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	99.76873			99.74692			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.15500	103.26238		9.07000	103.59777			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.99161			100.96838			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.66132			101.63982			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	85.15630			85.13624			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	168.49015			167.01036			0.00	0	0.00

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	168.57752		167.09547			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	99.76274		99.74040			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	99.77011		99.74843			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	99.77188		99.75036			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.79573		100.77668			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.19425		100.17108			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.79635		100.77733			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	101.49600		101.47277			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	101.44719		101.42451			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.34813		100.26306			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.40088		100.58954			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	101.21974		101.20044			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	99.76188		99.73945			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.98743		100.96731			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	99.79038		99.77053			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	99.79538		99.77598			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	99.78568		99.76540			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	99.76738		99.74543			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	99.77766		99.75666			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	99.78950		99.76956			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	99.78626		99.76604			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	99.75629	10.23000	99.72926			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	99.78285		99.76233			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL163		On 20/03/2015	Spot Bond	0.00000	99.78803		99.76796			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	121.69748		121.80576			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.24500	104.29848	9.16000	104.60016			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	99.76819		99.74633			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	115.44029	1.75000	115.42424			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.03972		100.02081			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	99.78579		99.76553			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	99.75699		99.73496			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	99.74948		99.72678			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	99.76448		99.74312			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	99.75099		99.72841			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.40088		100.35043			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.98065		100.91370			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	101.57435		101.55548			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	99.76718		99.74607			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.89056		100.86910			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	99.75099		99.72841			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	99.77327		99.75188			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	99.76060		99.73807			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	99.75677		99.73389			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.32811		100.30946			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.56947		100.55070			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	99.75597		99.73301			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	99.75597		99.73301			0.00	0	0.00

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	99.72550			99.70062			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	99.75548			99.73331			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	99.74175			99.71749			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	101.87472			101.85208			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	99.72550			99.70062			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	94.22165			94.20301			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	99.75099			99.72757			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	99.73750			99.71370			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	120.49830			119.43521			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	121.35483			120.28373			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	99.77048			99.74967			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	99.77258			99.75196			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.41847			100.39817			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	99.76688			99.74574			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	98.42766			98.35374			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	99.75699			99.73496			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	99.77018			99.74934			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	99.77048			99.74967			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	99.76542			99.74332			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.58351			100.60767			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.92435			100.90100			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.89619			100.87353			0.00	0	0.00
ADCP08		On 27/11/2014	Spot Bond	0.00000	101.87829			101.85932			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AER01U	On 18/11/2016	Spot Bond	100.00000		14.22626		100.00000	14.19180			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000		100.40988			100.38959			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.45176			100.42947			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.47962			100.45598			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		101.10985			101.08871			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		101.22193			101.19873			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		101.37123			101.34528			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		101.07249			101.05196			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.76000		100.85087	7.67500		100.95451			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		101.38481			101.35847			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		101.61337			101.58274			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.22500		101.22430	8.14000		101.52046			0.00	0	20,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.18000		118.93645	9.08000		119.55398			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		96.80945	100.00000		96.56121			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.20000		105.15831	7.20000		105.13776			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		91.20081	100.00000		90.97891			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.10000		103.56800	9.01500		104.08926			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		15.73566	100.00000		15.70084			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.93500		103.33522	9.82000		104.22336			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.70500		164.60853	2.69500		164.75854			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.13401			100.11292			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.05485			100.03657			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00724			100.03496			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		101.10528			101.08605			0.00	0	0.00

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	101.66144			101.64203			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.38529			100.35723			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	99.82443			99.80496			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	99.76448			99.74312			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	99.74733			99.71934			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.04917			100.02458			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	104.76000			104.47500			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	100.04358			100.02179			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	98.79376			98.76532			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.65000	291.83676		2.65000	291.78912			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	98.25056			98.19961			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	98.88293			98.55295			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	98.68644			98.61916			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	99.98171			99.96334			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	99.78549			99.76603			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAR003	On 20/03/2016	Spot Bond	0.00000	99.78848			99.76930			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	101.49411			101.47192			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.71500	107.99461		8.63000	108.26182			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.42572			101.40690			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	101.91373			101.89377			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.24856			101.22883			0.00	3,000,000,000	1,500,000,000.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.69278			100.58884			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.36668			100.26171			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.27500	103.85921		9.18500	104.25738			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.55000	109.26730		7.50000	109.29685			0.00	0	2,834,000,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	38.25959		100.00000	38.09134			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	101.62893			101.60360			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	101.48386			101.46061			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.59500	103.91093		7.51000	103.89472			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.57500	107.99300		8.49000	108.19830			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.04242	103.66905		11.00300	103.66905			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.09424	102.49191		11.07712	102.47016			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.12097	102.45930		11.10060	102.43947			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	102.10541			102.07443			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.14756	102.39990		11.12363	102.38415			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.79025	102.31953		11.70622	102.51514			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	102.15518			102.12350			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	102.15518			102.12350			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	102.15525			102.12357			0.00	0	0.00



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		11.29242	101.97345		11.25300	101.97273			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.23881	102.49054		11.20426	102.48552			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.09424	102.49191		11.07712	102.47016			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.12375	102.65965		11.07846	102.66924			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.28871	102.16210		10.23720	102.18565			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	102.04575			102.01560			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	102.02778			101.99837			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	102.02778			101.99837			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	101.91893			101.89106			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.92418			99.92418			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		11.05126	101.37172		11.05613	101.33496			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.35000	101.57697		11.26500	101.74738			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	101.96841			101.93985			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.27500	99.34288		11.19000	99.52680			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	99.92413			99.92413			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	101.85682			101.82930			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	101.83650		9.28000	101.81112			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	101.99810			101.96911			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.11500	99.19179		11.03000	99.38937			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	101.93872			101.91058			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	101.98820			101.95936			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	101.98820			101.95936			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	99.79715			99.79715			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.91497			101.88716			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	102.00567			101.97607			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	101.57038			101.55029			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.92420			99.92420			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	102.00567			101.97607			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.91893			101.89107			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	101.93638			101.90775			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	102.00576			101.97616			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	101.44875			101.42692			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.04242	104.25192		14.00300	104.24310			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.22746	103.31164		15.16765	103.38465			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.09743	102.99538		14.02846	103.04002			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.63028			102.59223			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.63028			102.59223			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.63028			102.59223			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.72887			102.68940			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	102.28482			102.25173			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	20.24855		100.00000	20.21013			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.31029		100.00000	22.25624			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.30488		100.00000	20.25569			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.53387		100.00000	12.50351			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.53387		100.00000	12.50351			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.15405		100.00000	15.11734			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.13072		100.00000	13.09891			0.00	0	0.00

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	100.96345			100.94485			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.97764			100.95787			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	101.14611			101.12660			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	101.21806			101.19745			0.00	2,200,000,000	1,100,000,000.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	8.53459		100.00000	8.51391			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	8.53459		100.00000	8.51391			0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond		100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond		100.00000	84.10138		100.00000	83.90805			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond		100.00000	81.11111		100.00000	80.93126			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.03000	178.63085		2.03000	178.60474			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.10000	152.21665		8.00000	154.12321			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.10000	152.54587		8.00000	154.43743			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.48500	100.31301		8.38500	101.07660			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.01636			100.04092			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	101.68087			101.65975			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		7.71500	101.42722		7.63000	101.66353			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	102.06986			102.05074			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	101.04126			101.02025			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	101.06245			101.04104			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	101.13308			101.11029			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	101.20366			101.17949			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	101.40081			101.37281			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	23.79059		100.00000	23.73295			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.81914			100.79881			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.85993			100.83866			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.87741			100.85572			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.88324			100.86141			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.95311			100.92964			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	101.04618			101.02053			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	14.89720		100.00000	14.86112			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	14.89720		100.00000	14.86112			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	99.92621			99.90749			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	99.92031			99.90011			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	99.91870			99.89810			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.12500	101.41203		8.04000	101.58189			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	99.91388			99.89207			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	99.90521			99.88125			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	10.63375		100.00000	10.60799			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	10.63375		100.00000	10.60799			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	101.07359			101.05360			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	101.40879			101.38751			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.41500	103.45302		8.33000	103.76435			0.00	0	3,000,000,000.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	99.39061			99.37320			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	96.08016			96.09823			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.37321			100.35411			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.43252			100.41058			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.36620			100.34800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.38469			100.36561			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.41826			100.39758			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.55733			100.52995			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.79179			100.75258			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	65.35363		100.00000	65.19531			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	101.11318			101.08879			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	101.14578			101.12070			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	20.93066		100.00000	20.87996			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	99.87386			99.85286			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.48779			100.46534			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.41500	105.38671		7.33000	105.37840			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.22500	114.30564		9.14000	114.44983			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	107.50172			107.48014			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.07500	105.80606		8.99000	105.91069			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.31500	97.08992		12.23000	97.31492			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	101.14926			101.11971			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.27500	102.19140		11.19000	102.45154			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.59869			100.57646			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.11500	103.70994		9.03000	103.88490			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	98.97034			98.93745			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.71500	98.14844		11.63000	98.42659			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	101.53982			101.51948			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	99.88994			99.86227			0.00	0	0.00

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		100.71761			100.69622			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.02500		96.47372		9.93500	96.81497			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.93000		117.94472		9.83000	118.55191			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.78000		114.22121		9.68000	114.86164			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.11000		113.56204		9.01000	114.26668			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.04307			100.05845			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.47500		106.24818		11.39000	106.33437			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.68999			100.66467			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		102.95099			102.92219			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		102.25698			102.22892			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		101.37404			101.34604			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		102.20019			102.15569			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.23772			100.21249			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		101.70756			101.68213			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		101.77693			101.75052			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		101.85664			101.82913			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.79931			100.76162			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.79108			100.75376			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.83455			100.79525			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.65578			100.63130			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		99.76285			99.74051			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.71031			100.69119			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		62.21200			62.21200			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.94841		10.11000	101.92109			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN186	On 06/07/2016	Spot Bond	0.00000		101.32783			101.30461			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		119.33177		2.76000	119.31200			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		104.03475			104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		119.17609		3.14000	119.15505			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.24596		8.25000	100.22358			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.79500		121.05185		3.10000	118.74061		15,652,000,000,000.00	5,600,000,000	2,800,000,000.00	
CLN199	On 13/09/2016	Spot Bond	2.40000		118.76586		2.40000	118.74730			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		99.66506			99.63385			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		101.17690			101.15859			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		101.13033			101.10989			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.45000		103.54005		8.45000	103.51664			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		101.31150			101.29359			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		101.29026			101.27249			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		101.08447			101.06256			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		101.09834			101.07626			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.50000		103.66054		8.50000	103.63698			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.50000		103.66054		8.50000	103.63698			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.55000		102.46694		8.55000	102.44350			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		99.75696			99.73409			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		99.73171			99.70654			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		101.23212			101.21292			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		101.23212			101.21292			0.00	5,600,000,000	2,800,000,000.00
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	100.57432			100.55278			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	99.75373			99.73054			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.35065			100.32897			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.37209			100.34914			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.44797		9.35000	100.42303			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	100.44797		9.35000	100.42303			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.35009			100.32839			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.35101			100.32926			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.12847			100.11052			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	101.75603			101.73641			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	101.85561			101.83650			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	101.86086			101.84177			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	101.75603			101.73641			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	101.75603			101.73641			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	101.83561			101.81570			0.00	0	70,000,000.00
CLN256	On 26/03/2017	Spot Bond	0.00000	102.63279			102.61218			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	102.19772			102.17642			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	102.74765			102.72721			0.00	0	552,800,000.00
CLN259	On 26/03/2017	Spot Bond	0.00000	102.74765			102.72721			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	102.74765			102.72721			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	102.09379			102.07217			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.04500	106.63637		8.96000	106.92672			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	101.84735			101.82641			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	99.72329			99.69735			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN272		On 20/06/2017	Spot Bond	0.00000	100.16869			100.14733			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.17047			100.14924			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.21518			100.19446			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.41833			100.39645			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.41879			100.39304			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.41313			100.39276			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	101.93643			101.91547			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	101.11198			101.13872			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.08628			101.86020			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	101.70890			101.68841			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	99.76749			99.74640			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	101.06531			101.04354			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.73591			100.71378			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	102.09043			102.06539			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	101.84765			101.82224			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	104.41436			104.39327			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	101.72747			101.70176			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	101.82663			101.80150			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	101.60369			101.57764			0.00	0	500,000,000.00
CLN296		On 20/12/2017	Spot Bond	0.00000	99.74022			99.71582			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	101.72753			101.70181			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	101.72753			101.70181			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	101.72086			101.69581			0.00	0	0.00

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	124.06327			124.06327			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	101.14701			101.12520			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	124.85285			124.85285			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	123.45427			123.45427			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	124.28551			124.28551			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	120.65859			120.65859			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	121.06803			121.06803			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.65430			100.63027			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.64000	97.17486		10.55500	97.58769			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.16000	93.83679		11.07500	94.25194			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	101.64157			101.61764			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	99.72191			99.69670			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.63941			100.61591			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	101.03782			101.01552			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.97194			100.94753			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	103.18734		8.80500	103.16318			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	99.75548			99.73331			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	101.04836			101.02585			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	117.73399			117.73399			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	99.74439			99.72122			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	99.73989			99.71632			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	99.72251			99.69736			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	99.75115			99.72773			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	99.65183			99.61939			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN330		On 20/06/2017	Spot Bond	0.00000	99.65183			99.61939			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	99.63567			99.60268			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	99.72768			99.70214			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	101.64157			101.61764			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	106.87057			106.87057			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	106.95974			106.95974			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.97164			100.94886			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	99.67847			99.64935			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	101.65149			101.62741			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	99.65401			99.62177			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	99.71575			99.68914			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	99.78346			99.76299			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	99.73090			99.70651			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.96198			100.93942			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.65083			100.62855			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	101.60192			101.57855			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.91400			100.89248			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.27711			100.25639			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	99.63567			99.60268			0.00	0	0.00
CLN355		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	3,000,000,000.00
CLN358		On 30/04/2018	Spot Bond	0.00000	100.91573			100.89321			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	101.03123			101.00907			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	99.77708			99.75686			0.00	0	0.00

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	104.95197		10.55000	104.92265			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.82000	109.40472		9.73500	109.91217			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	99.75684			99.73479			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.90655			100.88005			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.96000	111.80068		11.87500	112.26200			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.94486			100.91727			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.99000	105.07797		11.90500	105.51659			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.42000	104.87154		10.33500	105.30405			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.94486			100.91727			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	101.00373			100.98024			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	99.70453			99.67775			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	99.72760			99.70292			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	99.72251			99.69736			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	99.75548			99.73331			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	101.71491			101.68995			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.32500	107.24152		9.23500	107.65095			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	102.11730			102.08769			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	99.73001			99.70553			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	99.74887		10.55000	99.72101			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	99.38411		11.00000	99.35310			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	101.01305			100.99260			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	99.72550			99.70063			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	101.02729			101.00613			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.75000	106.52876		11.66500	106.92861			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN385		On 20/09/2024	Spot Bond	0.00000	99.69913			99.67188			0.00	0	0.00
CLN386		On 20/03/2021	Spot Bond	0.00000	99.75549			99.73332			0.00	0	0.00
CLN387		On 26/01/2021	Spot Bond	0.00000	101.04582			101.02082			0.00	0	0.00
CLN388		On 20/09/2019	Spot Bond	0.00000	99.73899			99.71534			0.00	0	0.00
CLN389		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	39.79501		7.01000	39.78763			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	161.03997			162.83938			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	8.48500	139.23416		8.38500	139.84249			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond	8.10000	152.21665		8.00000	154.12321			0.00	0	0.00
CLN89		On 02/03/2028	Spot Bond	8.10000	152.54587		8.00000	154.43743			0.00	0	0.00
CLNF01		On 20/10/2015	Spot Bond	0.00000	92.26516			92.24602			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	92.19903			92.17972			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	101.38164			101.35845			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	101.38164			101.35845			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	99.75399			99.73085			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	99.77050			99.74885			0.00	0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	99.76731			99.74536			0.00	0	0.00
CLNF08		On 10/07/2013	Spot Bond	0.00000	101.37725						0.00	0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	99.75099			99.72841			0.00	0	0.00
CLNF10		On 24/07/2017	Spot Bond	0.00000	101.03782			101.01552			0.00	0	0.00
CLNF11		On 20/03/2018	Spot Bond	0.00000	99.77318			99.75261			0.00	0	0.00
CLNF12		On 20/06/2019	Spot Bond	0.00000	99.76148			99.73986			0.00	0	0.00

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		99.76299			99.74149			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		99.76148			99.73986			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.38362			100.35848			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		101.31576			101.29168			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.60000		108.89201		8.60000	108.86689			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.52500		103.87811		8.44000	104.12464			0.00	0	750,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.93500		116.28152		9.84500	116.81534			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.27000		105.69941		8.22000	105.73548			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.52500		111.03225		9.43500	111.45244			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.60000		106.20319		9.51500	106.72145			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.95000		99.23015		9.86500	99.67252			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.83000		100.04725		10.73000	100.70165			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.83000		92.82420		10.73000	93.45706			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.35494			100.33393			0.00	0	648,000,000.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.29706			100.27457			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.20668			100.18454			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		101.23484			101.21505			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000		100.75198			100.73489			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.33824			100.31677			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.84500		102.95786		10.75500	103.43373			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.19201		100.00000	11.16460			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		3.66925		100.00000	3.65767			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		13.35258		100.00000	10.81830			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.88165			100.86245			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG44	On 29/09/2017	Spot Bond		7.85000	100.44976		7.76500	100.65217			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond		0.00000	100.34823			100.33091			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond		0.00000	100.28951			100.27206			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond		0.00000	100.13692			100.11953			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		85.22503	100.00000		85.03308			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.03822			100.01913			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond		0.00000	101.81111			101.79244			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond		0.00000	101.09914			101.08019			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond		0.00000	100.70726			100.68814			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	101.87057			101.83642			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	99.67907			99.65000			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond		0.00000	101.74493			101.70871			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond		0.00000	101.38671			101.35341			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond		0.00000	99.72101			99.69572			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	102.06233			102.03019			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond		8.52500	104.63062		8.43500	105.07147			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.23000	116.19849		7.23000	116.17594			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.23000	106.12181		8.14500	106.47641			0.00	0	1,505,000,000.00
DV23	On 27/02/2023	Spot Bond		8.79000	107.51613		8.70500	108.01580			0.00	0	1,695,000,000.00
DV24	On 18/02/2024	Spot Bond		8.80000	106.24599		8.71500	106.78046			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond		9.48500	105.42767		9.37000	106.33258			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.03300			100.01655			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond		0.00000	99.98210			99.96421			0.00	0	0.00

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	101.37329			101.35463			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	101.26559			101.24698			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.56668			100.54717			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	99.87647			99.85836			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.82500	127.85459		7.74000	128.28862			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	94.59211			94.54273			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	135.09844		0.20000	135.08536			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.91500	124.79910		1.90500	124.92474			0.00	0	200,000,000.00
EL29	On 19/11/2029	Spot Bond	1.91500	112.25471		1.90500	112.38535			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.04000	110.48401		2.03000	110.61461			0.00	0	9,240,000,000.00
EL31	On 02/06/2031	Spot Bond	2.14000	102.02460		2.14000	102.00934			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.42500	106.30291		9.33500	106.68953			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.27500	106.93743		9.18500	107.36355			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.88000	104.56703		9.78000	105.15978			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.17500	98.36024		10.06000	98.83192			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.26000	106.15109		10.14500	106.66522			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.53036			100.50919			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.28560			100.26470			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	99.98278			99.96546			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.62721			100.60789			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.38945			100.37121			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.41366			100.39497			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond		100.00000	66.66667		100.00000	66.66667			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond		100.00000	94.58668		100.00000	94.35022			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	51.29035		100.00000	66.21677			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond		100.00000	87.87864		100.00000	87.67427			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond		100.00000	75.33840		100.00000	75.19350			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	131.76543		3.00000	131.74263			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.33000	103.67597		11.28000	103.68305			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	104.94297			104.91921			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	101.05064			101.02600			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	101.68458			101.66120			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.69500	100.57083		9.61000	100.79247			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	101.46387			101.43953			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.30044			100.27848			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.55571			100.53141			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	100.51337			100.49083			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	100.54570			100.52181			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.93761			100.91731			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.46144			100.44152			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.48064			100.45992			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.45759			100.43784			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.47360			100.45318			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.46817			100.44753			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.46168			100.44131			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.94000		100.99660	6.89000	101.02411				0.00	0	10,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.59500		108.76174	7.51000	109.01250				150,381,000,000.00	19,800,000	10,605,100,000.00
ES23	On 25/01/2023	Spot Bond	8.35000		111.08076	8.26500	111.59442				6,143,453,215,000.00	735,742,900	15,153,056,900.00
ES26	On 02/04/2026	Spot Bond	8.75000		97.00309	8.65000	97.67055				0.00	0	9,209,000,000.00
ES33	On 15/09/2033	Spot Bond	9.50000		82.47368	9.40000	83.21232				950,000,000,000.00	100,000,000	27,405,700,000.00
ES42	On 25/04/2042	Spot Bond	9.60000		92.61126	9.49500	93.51549				0.00	0	23,500,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.50558			100.48344			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.49712			100.47427			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.35855			100.33642			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		101.10048			101.07940			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		101.56378			101.54212			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		101.14410			101.12508			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		103.38258			103.36419			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000		100.24579			100.22823			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.30686	100.00000	11.27947				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.00397	100.00000	10.97731				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		101.60143			101.58060			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		101.66945			101.64781			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		101.80520			101.78193			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		101.94053			101.91563			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.57000		99.92805	6.52000	99.91076				9,198,000,000,000.00	1,400,000,000	1,480,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB05	On 21/12/2018	Spot Bond		9.11500	99.74272		9.03000	100.01094			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.01702			99.99999			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.01695			99.99992			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	101.02849			101.00587			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	103.43988			103.42245			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.20085			100.17694			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.20423			100.17995			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond		10.02500	102.60910		9.93500	103.01565			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.91500	106.27930		10.83000	106.54032			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.55877			100.53110			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.17000	130.67784		2.17000	130.65823			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.16000	275.70965		2.16000	275.66828			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.33000	109.94844		2.32500	109.98252			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.43500	160.15756		2.42500	160.31288			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.29000	214.67103		2.29000	214.63808			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.58000	105.51432		7.53000	105.54296			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.83800	61.92632		7.83900	61.86500			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.46200	39.14320		9.46300	39.11078			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.70000	37.83451		9.70000	37.80254			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	67.97020		100.00000	67.84387			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	74.62012		100.00000	74.47855			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.22009			100.19227			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	102.11322			102.08680			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC112	On 20/06/2017	Spot Bond	0.00000	101.81828			101.79548			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	102.00433			101.97925			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	101.98559			101.96015			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	101.88832			101.86409			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	99.75690			99.72996			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	101.95166			101.92664			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	102.08056			102.05393			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	102.58448			102.55149			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	102.50543			102.47344			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	16.62479		100.09221	16.58447			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.76387			101.74119			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	113.59156			113.59156			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	102.10388			102.07757			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	102.36254			102.33304			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	105.12506			105.12506			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	101.95886			101.93433			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	101.98158			101.95677			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	101.80235			101.77974			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.84986			101.82611			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	102.44896			102.41768			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	101.81592			101.79259			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	59.36272		13.22500	59.34174			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	101.70729			101.68532			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	101.70955			101.68755			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	102.54429			102.51255			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	101.79102			101.76801			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC169	On 31/01/2025	Spot Bond	3.57500	98.02988		3.57000	98.05635			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	101.87248			101.84845			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	101.87248			101.84845			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.47405			100.45068			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	101.64157			101.61764			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	99.90548			99.88187			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	101.75934			101.73673			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.71634			101.69426			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.89697			100.87074			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	102.02403			101.99811			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.63183			100.61046			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.88739			100.86142			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	101.07731			101.05215			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	102.33599			102.30615			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.83176			101.80824			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	102.33374			102.30392			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.69597			101.67414			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.84986			101.82611			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.84986			101.82611			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	99.92627			99.90755			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	101.41596			101.39367			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	101.49735			101.47390			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	101.62620			101.60689			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	101.22770			101.20765			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC195	On 20/06/2024	Spot Bond		0.00000	101.95844			101.93334			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	101.21290			101.19276			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	101.60815			101.58883			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	101.18952			101.16942			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	101.19295			101.17279			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	101.17658			101.15413			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	101.06242			101.04202			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	101.17658			101.15413			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	101.05785			101.03754			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.78563			100.76232			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.85034		8.75000	100.82663			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	101.58564			101.56332			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	11.53951		100.00000	11.49006			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.52791		100.00000	10.48280			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.85609			100.82770			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	101.96563			101.94102			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	101.95432			101.92985			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.02122			99.99975			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.98734			100.96418			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.41000	120.37852		3.41000	120.35646			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	101.99061			101.96570			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	102.01103			101.98586			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.39000	120.53714		3.39000	120.51511			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC70	On 20/09/2014	Spot Bond		1.67000	127.73691		1.67000	127.71943			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.41000	120.37852		3.41000	120.35646			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.65000	125.54533		2.65000	125.52488			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.72000	132.62113		2.72000	132.59920			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	101.11168			101.08573			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	101.72745			101.70576			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	101.97704			101.95229			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	103.83544			103.83544			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	102.31271			102.28383			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	102.22654			102.19872			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	101.90189			101.87749			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	101.89962			101.87526			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	103.58868			103.58868			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	99.92894			99.91089			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	11.09817		100.00000	11.07129			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	21.49213		100.00000	21.43949			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond		100.00000	63.65316		100.00000	63.45443			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond		100.00000	18.76388		100.00000	18.57867			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.79000	148.07165		4.79000	148.03907			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	101.55321			101.53295			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	102.41017			102.39109			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	102.59762			102.57695			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	102.04851			102.02963			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	101.53141			101.50989			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ20		On 20/09/2020	Spot Bond	0.00000	100.60529			100.58344			0.00	0	0.00
FRJ21		On 15/09/2021	Spot Bond	0.00000	99.61115			101.58316			0.00	0	0.00
FRS100		On 15/01/2024	Spot Bond	2.06800	101.63889		2.06800	101.62392			0.00	0	0.00
FRS101		On 31/01/2038	Spot Bond	2.47000	131.73348		2.47000	131.71266			0.00	0	0.00
FRS102		On 21/01/2017	Spot Bond	0.00000	101.00291			100.98265			0.00	0	0.00
FRS103		On 23/01/2024	Spot Bond	10.38000	101.40208		10.38000	101.37384			0.00	0	0.00
FRS104		On 23/01/2024	Spot Bond	10.38000	101.40208		10.38000	101.37384			0.00	0	3,000,000,000.00
FRS105		On 10/11/2015	Spot Bond	0.00000	108.68000			108.68000			0.00	0	0.00
FRS106		On 22/10/2014	Spot Bond	0.00000	100.73247			100.71478			0.00	0	0.00
FRS107		On 30/01/2016	Spot Bond	0.00000	101.00786			100.98317			0.00	0	0.00
FRS108		On 31/01/2038	Spot Bond	2.61000	106.31185		2.61000	106.29466			0.00	0	0.00
FRS109		On 07/12/2033	Spot Bond	2.60000	205.34398		2.60000	205.31074			0.00	0	0.00
FRS110		On 31/01/2038	Spot Bond	2.58000	106.88229		2.58000	106.86508			0.00	0	0.00
FRS111		On 03/04/2015	Spot Bond	0.00000	101.14629			101.12744			0.00	0	0.00
FRS112		On 07/12/2033	Spot Bond	2.63000	204.46801		2.63000	204.43475			0.00	0	0.00
FRS113		On 29/04/2019	Spot Bond	0.00000	101.11495			101.08834			0.00	0	0.00
FRS114		On 31/01/2025	Spot Bond	2.43000	108.93327		2.42500	108.96669			0.00	0	0.00
FRS115		On 31/03/2038	Spot Bond	2.67000	105.18196		2.67000	105.16478			0.00	0	0.00
FRS116		On 26/06/2015	Spot Bond	0.00000	101.29974			101.28139			0.00	0	0.00
FRS117		On 05/05/2016	Spot Bond	0.00000	51.37800			51.32200			0.00	0	0.00
FRS118		On 06/08/2015	Spot Bond	0.00000	100.62442			100.60562			0.00	0	0.00
FRS119		On 31/01/2038	Spot Bond	2.77500	103.23936		2.77500	103.22220			0.00	0	0.00
FRS120		On 07/12/2033	Spot Bond	2.75000	254.67966		2.75000	254.63741			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS36	On 07/12/2023	Spot Bond	2.67000		265.46601		2.67000	265.42253			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.17000		275.50426		2.17000	275.46285			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.89000		261.18935		2.89000	261.14502			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.54000		127.50328		2.54000	127.48289			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.92690			100.90512			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.07000		127.52877		2.07000	127.50999			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		101.13101			101.10829			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.36192			101.33910			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.79017			100.76799			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.45000		106.21020		2.45000	106.19347			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		16.89924		104.97509	16.85602			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		22.47305		101.07593	22.41809			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		15.82331		100.44759	15.78483			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		24.06486		100.76967	24.00616			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	2.12000		115.99253		2.12000	115.97525			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	2.29000		110.35749		2.28500	110.39184			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.55422			98.55312			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.32000		110.05054		2.31500	110.08469			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.32912			100.30434			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.37000		343.90810		2.37000	343.85457			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.69611			100.67436			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.32094			100.29834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		101.33510			101.31302			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.80000		100.88793		6.75000	100.89452			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.56000		100.72146		7.56000	100.70115			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.91500		101.44982		7.83000	101.65485			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.08500		111.68512		8.00000	111.93394			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.60500		104.51117		8.52000	104.84103			0.00	0	820,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.82500		103.54156		8.72500	103.97913			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.40000		90.73985		9.31500	91.17699			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.53000		110.57023		9.43000	111.22491			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.84000		101.84986		9.74000	102.51211			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.21500		94.89100		10.10000	95.73958			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.23500		82.45766		10.13000	83.23807			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		101.47780			101.45917			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		101.53458			101.51526			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		101.55728			101.53768			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		101.61399			101.59369			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		101.70476			101.68335			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		101.77283			101.75059			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		102.06775			102.04188			0.00	0	0.00
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		100.39950			100.38007			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.41723			100.39698			0.00	4,400,000,000	2,200,000,000.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.42142			100.40098			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.43325			100.41228			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.45105			100.42926			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.46586			100.44340			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.53097			100.50553			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.47528			101.45411			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	101.70881			101.68910			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.92500	105.21723		8.84000	105.38646			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	100.64579			100.62880			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	0.00000	99.22038			99.20343			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	100.89798			100.87817			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.91735			100.89714			0.00	1,400,000,000	700,000,000.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.95479			100.93378			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	101.00123			100.97923			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	101.06566			101.04229			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.01281			100.03862			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	101.35925			101.33956			0.00	0	192,500,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	101.13443			101.11352			0.00	529,000,000	1,058,000,000.00
GRT04	On 15/09/2016	Spot Bond	0.00000	101.12879			101.11108			0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT05	On 25/01/2015	Spot Bond		0.00000	101.21998			101.20113			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	99.99994			99.98067			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.44957			100.42682			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	101.56659			101.54548			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	100.31578			100.29616			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	101.37050			101.35145			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	102.64096			102.62011			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	101.17818			101.15241			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	101.44790			101.42834			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	99.92248			99.90282			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.75519			100.73398			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.82121			100.79975			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond		0.00000	100.76784			100.75077			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond		0.00000	100.59788			100.58079			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	101.07023			101.04869			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.45061	96.46207		7.33279	96.65003			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C4	On 19/07/2015	Spot Bond		0.00000	101.11970			101.09720			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.45073	104.41639		8.33320	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	101.18328			101.15955			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.90097	104.41639		8.78356	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	101.26096			101.23571			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	101.14919			101.12723			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	101.28438			101.26085			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	101.33155			101.30720			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.74141			100.71880			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		8.95500	102.66277		8.87000	102.82330			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.97500	109.30653		7.89000	109.69774			0.00	0	30,806,800,000.00
HWAY23	On 07/12/2023	Spot Bond		1.95000	280.06560		1.95000	280.02519			0.00	0	19,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond		1.97000	285.83718		1.97000	285.79576			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.42000	99.52172		9.32000	100.38404			0.00	0	7,597,100,000.00
HWAY35	On 31/07/2035	Spot Bond		9.37000	99.94561		9.27000	100.82925			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	61.71339		100.00000	61.56389			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	16.02160		100.00000	15.98279			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	94.68391		100.00000	94.44360			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	42.97567		100.00000	42.87156			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	21.93682		100.00000	21.88368			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF06U	On 20/11/2016	Spot Bond	100.00000		14.15742	100.00000	14.12312				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		65.49261	100.00000	65.33396				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.68000		116.81116	1.67500	116.84981			5,776,325,184,000.00	3,438,288,800	87,198,279,100.00	
I2038	On 31/01/2038	Spot Bond	1.85000		121.96482	1.85000	121.94758			17,984,218,890,000.00	9,721,199,400	97,809,939,100.00	
I2046	On 31/03/2046	Spot Bond	1.87000		123.76182	1.87000	123.74422			799,577,218,000.00	427,581,400	48,747,442,300.00	
I2050	On 31/12/2050	Spot Bond	1.88000		131.94711	1.88000	131.92835			595,575,728,000.00	316,795,600	26,250,671,300.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		95.30000		95.30000			0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	7.47000		101.36795	7.42000	101.37245			0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond	0.00000		100.56254		100.54495			0.00	0	0.00	
IBL14	On 28/06/2015	Spot Bond	0.00000		102.39514		102.37565			0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond	8.05000		101.93737	8.05000	101.91552			0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	7.82500		106.42945	7.74000	106.67475			0.00	0	0.00	
IBL28	On 18/08/2016	Spot Bond	7.87000		101.23545	7.87000	101.21422			0.00	0	0.00	
IBL32	On 03/11/2014	Spot Bond	0.00000		100.70872		100.68875			0.00	0	0.00	
IBL33	On 03/11/2016	Spot Bond	0.00000		100.74988		100.72882			0.00	0	0.00	
IBL34	On 31/01/2017	Spot Bond	1.49000		128.94215	1.49000	128.92517			0.00	0	0.00	
IBL36	On 31/01/2022	Spot Bond	2.14000		130.93915	2.14000	130.91961			0.00	0	0.00	
IBL37	On 02/04/2015	Spot Bond	0.00000		101.62994		101.60999			0.00	0	0.00	
IBL38	On 02/04/2017	Spot Bond	0.00000		102.56119		102.54085			0.00	0	0.00	
IBL39	On 02/04/2018	Spot Bond	7.94500		106.36927	7.86000	106.61028			0.00	0	0.00	
IBL40	On 15/06/2015	Spot Bond	0.00000		100.32896		100.31152			0.00	0	0.00	
IBL42	On 15/06/2017	Spot Bond	0.00000		101.43058		101.41327			0.00	1,000,000,000	500,000,000.00	
IBL43	On 15/11/2015	Spot Bond	0.00000		100.80398		100.78411			0.00	450,000,000	225,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL45	On 21/12/2018	Spot Bond	8.54500	99.85329		8.46000	100.12703			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.59500	95.45975		8.51000	95.78452			0.00	0	600,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.16998			100.15181			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.02500	101.14011		7.94000	101.37428			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.06500	101.12913		8.98000	101.48783			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.77639			100.75660			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.79922			100.77888			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.88000	99.73081		7.76000	99.91566			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.32500	100.20958		8.24000	100.46429			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.88450			100.86211			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.54411			100.52422			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.59500	102.67210		7.51000	102.83899			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.28500	103.98853		8.20000	104.28292			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.45000	105.63578		9.36500	106.15160			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	101.37888			101.35802			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.91239			100.89271			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.82717			100.80714			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.84517			100.82473			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.86303			100.84217			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00523		100.00000	0.00522			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	101.04152			101.02217			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.98581			100.96548			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.67500	101.65666		8.58500	102.05044			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.97578		5.00000	101.96202			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP02	On 19/04/2015	Spot Bond	5.00000		101.97578		5.00000	101.96202			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		100.56522		5.00000	100.55173			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.97578		5.00000	101.96202			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		99.96772		4.00000	99.95696			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		32.92078		100.00000	32.77079			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		32.73505		100.00000	32.58591			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		32.73505		100.00000	32.58591			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		110.26120		9.20000	110.23410			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		101.59937			101.57561			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		101.59937			101.57561			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.55575			100.53145			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.24070		100.00000	7.22297			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000		100.49352			100.47617			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.80000		99.95429		8.80000	99.93089			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.39798			100.36989			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		9.14908		100.00000	9.12692			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		63.65316		100.00000	63.45443			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000		66.66667		100.00000	99.72678			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		74.33809		100.00000	74.18699			0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000		81.20001		100.00000	81.20001			0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000		94.75648		100.00000	94.51475			0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000		97.63780		100.00000	96.87500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN443U	On 21/10/2014	Spot Bond	100.00000		93.95429	100.00000	93.25834				0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		85.34511	100.00000	84.73111				0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		81.22500	100.00000	99.32886				0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		90.96448	100.00000	90.29066				0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		90.12346	100.00000	89.90148				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		88.59223	100.00000	88.37772				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		87.11217	100.00000	86.90476				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.20000		96.99321	6.20000	96.99321				0.00	0	0.00
INA438	On 16/09/2014	Spot Bond	6.20000		99.86429	6.20000	99.81350				0.00	0	0.00
INA439	On 23/09/2014	Spot Bond	100.00000		96.81698	100.00000	100.00000				0.00	0	0.00
INA440	On 30/09/2014	Spot Bond	6.20000		99.62769	6.20000	99.57714				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.30000		99.50195	6.30000	99.45071				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.30000		99.38247	6.30000	99.33135				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.30000		99.26328	6.30000	99.21228				0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.40000		99.01044	6.40000	98.95890				0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.40000		98.89026	6.40000	98.83885				0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.40000		98.65078	6.40000	98.59962				0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	100.00000		80.39648	100.00000	100.00000				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.80707		101.78025				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.04242		103.20090	11.00300	103.20090				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.04242		102.16579	11.00300	102.16579				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.84164		101.81775				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.02729		100.00006				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.80485		101.78143				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING153	On 03/04/2017	Spot Bond	6.50000		102.85377		6.50000	102.83580			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.92904			101.90430			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		99.91805			99.89759			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		101.06757			101.04801			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		101.78471			101.76097			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.14753			102.99213			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000		101.41972			101.40133			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000		101.40839			101.39014			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000		100.65002			100.63177			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000		100.53474			100.51654			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000		100.42867			100.40964			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000		100.42380			100.40497			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000		102.88945			102.87322			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000		100.99167			100.97343			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000		101.91671			101.89863			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000		101.38199			101.36427			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000		100.96851			100.95035			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		101.91893			101.89107			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000		100.24700			100.22811			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000		102.43370			102.41438			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000		99.01460			98.99731			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		100.82814			100.79917			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IP271U	On 09/10/2014	Spot Bond	100.00000		92.87532		100.00000	92.63959			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		101.37587			101.35617			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		101.17206			101.15090			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		101.18812			101.16669			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.56000		104.16388		8.56000	104.14003			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		101.41760			101.39575			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		101.45301			101.43066			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		101.47663			101.45395			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000		100.96979			100.95307			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.22500		103.58980		9.13500	104.01002			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		101.80429			101.78179			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.42500		108.00458		8.34000	108.21020			0.00	0	620,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		101.30989			101.28694			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		101.28714			101.26546			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.75698			100.73581			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.40530			100.37880			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		101.87486			101.85055			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.65000		103.70421		8.60000	103.71782			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		101.46344			101.44258			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.02257			100.04505			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.23000		124.36921		3.23000	124.34703			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.61500		140.42976		3.60500	140.55798			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		101.60935			101.58429			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		101.39283			101.36904			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV024		On 27/07/2022	Spot Bond	0.00000	101.29918		101.27505			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	99.97793		99.95588			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	101.71700		101.69253			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.68000	97.09312	3.67500	97.11901			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.68000	103.17758	3.67500	103.18381			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	99.99992		99.97675			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.68397		100.65848			0.00	0	0.00
IV04Q		On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	10.16500	115.59754	10.08000	115.83724			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	101.27451		101.24737			0.00	600,000,000	200,000,000.00
IV19A		On 31/03/2028	Spot Bond	3.71500	138.89308	3.70500	139.01923			0.00	0	0.00
IV440U		On 02/10/2014	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IV442U		On 16/10/2014	Spot Bond	100.00000	96.12404	100.00000	96.82134			0.00	0	0.00
IV443U		On 23/10/2014	Spot Bond	100.00000	92.54982	100.00000	91.87427			0.00	0	0.00
IV444U		On 30/10/2014	Spot Bond	100.00000	88.04108	100.00000	87.42969			0.00	0	0.00
IV445U		On 06/11/2014	Spot Bond	100.00000	84.04820	100.00000	83.47254			0.00	0	0.00
IV446U		On 13/11/2014	Spot Bond	100.00000	98.66667	100.00000	98.01325			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.97869		100.95981			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.40171		100.38372			0.00	0	0.00
IVA437		On 11/09/2014	Spot Bond	6.20000	99.94907	6.20000	99.89819			0.00	0	0.00
IVA441		On 09/10/2014	Spot Bond	6.30000	99.46778	6.30000	99.41657			0.00	0	0.00
IVA442		On 16/10/2014	Spot Bond	6.30000	99.34838	6.30000	99.29730			0.00	0	0.00
IVA449		On 04/12/2014	Spot Bond	6.40000	98.49744	6.40000	98.44643			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC002	On 12/02/2020	Spot Bond	0.00000	100.64654			100.62368			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	101.50328			101.48359			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	101.25029			101.23081			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	101.30400			101.28201			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.41555			100.39538			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.44251			100.41942			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.20265			100.18091			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	101.17215			101.15099			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	101.18019			101.15889			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	101.19625			101.17468			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	101.12395			101.10362			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	101.06316			101.04176			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.88697			100.86557			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	99.84125			99.82088			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.53778			100.51672			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.30189			100.28188			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.29887			100.27905			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	101.44420			101.42104			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	101.12584			101.10707			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.95897			100.93833			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.79146			100.77225			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	99.85310			99.83420			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	101.47850			101.45626			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	101.51834			101.49554			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC035	On 30/06/2019	Spot Bond	0.00000		101.51833			101.49553			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.88500		102.98427		8.80000	103.29302			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		18.76941		100.00000	18.69884			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		11.68259		100.00000	11.63122			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		101.02444			101.00474			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.09500		102.50621		9.00500	102.93904			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.90471			100.88290			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.55936			100.53836			0.00	1,000,000,000	1,000,000,000.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		86.88651		100.00000	86.68492			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.89856			100.87638			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		91.39964		100.00000	91.17671			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		101.16596			101.14450			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		34.48027		100.00000	34.39674			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		101.62383			101.60202			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		85.08159		100.00000	84.88372			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		83.66822		100.00000	83.47978			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		89.83822		100.00000	89.62279			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		77.32218		100.00000	77.16936			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		88.65900		100.00000	88.44941			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		65.44438		100.00000	65.28584			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		99.91986			99.89953			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		99.91677			99.89566			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.06588			100.04391			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KCF03U	On 30/10/2014	Spot Bond	100.00000		75.00027		100.00000	75.00026			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.22163			100.19822			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.01652			100.99025			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.48000		144.20164		8.38000	145.17089			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		101.82518			101.80580			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.61522			101.59415			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.28877			100.26688			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.18932			100.21641			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.84815			100.82663			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.52500		98.42340		8.44000	98.61448			0.00	0	1,370,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.67500		100.23932		8.59000	100.46743			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.16500		100.68416		9.08000	101.04283			0.00	0	20,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		99.88524			99.85622			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.97000		103.43968		9.92000	103.47044			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		99.87468			99.84300			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.42505			100.40435			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.45320			100.43122			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.48684			100.46331			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		101.06600			101.04795			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000		99.51381			99.49645			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000		99.29209			99.27524			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000		98.68607			98.66900			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000		98.46635		100.00000	100.00000			0.00	53,100,000,000	42,600,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ08U	On 11/12/2014	Spot Bond	100.00000		80.04386		100.00000	79.86871			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		85.08159		100.00000	84.88372			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.17807			100.16024			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.17936			100.16139			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		99.72900		100.00000	99.45946			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000		88.37772		100.00000	88.16425			0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond	100.00000		91.93955		100.00000	91.70854			0.00	0	0.00
MAQ30U	On 17/09/2014	Spot Bond	100.00000		98.38275		100.00000	98.11828			0.00	0	0.00
MAQ31U	On 25/09/2014	Spot Bond	100.00000		96.30607		100.00000	96.05263			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		102.49334			102.46504			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		101.26089			101.24095			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		101.23281			101.21363			0.00	2,400,000,000	1,200,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000		101.83703			101.81718			0.00	200,000,000	100,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000		102.35423			102.33404			0.00	0	50,000,000.00
MBF033	On 28/03/2016	Spot Bond	0.00000		101.61776			101.59788			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.27657			100.25932			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.53274			100.51425			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.56391			100.54407			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.98443			100.96613			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		101.00443			100.98511			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.60580			100.58733			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.63870			100.61895			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF042	On 07/08/2017	Spot Bond	0.00000	100.65391			100.63373			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	75.00001		100.00000	75.00001			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	86.87191		100.00000	86.67082			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	25.52424		100.00000	25.46241			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	62.31504		100.00000	62.16408			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.46500	105.77237		8.38000	106.07167			0.00	0	130,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.35500	105.67420		8.27000	105.97434			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	99.91653			99.89540			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	99.92244			99.90278			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	101.09173			101.07195			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	102.96142			102.94070			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	102.98272			102.96185			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	103.08918			103.06760			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	101.23202			101.21083			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	101.29237			101.27025			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.76000	105.27879		7.67500	105.41834			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.53500	104.55897		8.45000	104.84304			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.35000	105.26431		9.26000	105.71962			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.38000	102.91603		6.29500	102.92096			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	101.54591			101.52645			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	101.60266			101.58250			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.36500	105.82404		9.28000	106.14301			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.57000	100.79830		7.52000	100.82619		111,758,181,000,000.00	14,763,300,000	9,891,100,000.00	
MIL01	On 31/05/2015	Spot Bond	0.00000	100.27257			100.25036			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MIL02	On 31/05/2017	Spot Bond		8.68500	102.68689		8.60000	102.86598			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	99.88371			99.86394			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.22500	103.88611		9.13500	104.30662			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	13.45473		100.00000	13.42177			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.64111			100.62112			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.38500	102.60508		8.30000	102.78588			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.57000	102.93273		7.52000	102.95250			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.32500	106.10784		8.24000	106.30183			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.51108		100.89771	6.49518			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.59720		100.61875	6.58114			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	100.55554			100.53468			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.55916			100.53817			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.60478			100.58215			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.65770			100.63317			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.63178		100.00000	0.63025			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.63178		100.00000	0.63025			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.81500	99.37124		8.73000	99.82815			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.57000	99.75819		7.45000	99.94286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK11A	On 28/11/2020	Spot Bond	8.88500	102.71003	8.80000	103.08672					0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.91736		100.89946					0.00	1,352,400,000	450,800,000.00
NBK12A	On 19/03/2021	Spot Bond	8.67500	107.93791	8.58500	108.36521					0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.46184		100.44180					0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.15000	108.28356	9.06500	108.80480					0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	101.63885		101.61963					0.00	0	40,000,000.00
NBK14A	On 26/06/2021	Spot Bond	8.87500	103.97365	8.78500	104.40843					0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.51866		100.49887					0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	101.69925		101.68019					0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	101.13295		101.11406					0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.41183		100.39228					0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	101.49899		101.47961					0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	101.41237		101.39264					0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	101.48701		101.46641					0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.17000	103.12756	7.12000	103.15706					0.00	0	680,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	101.22035		101.20228					0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.36500	112.20782	8.28000	112.55023					0.00	0	460,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.65500	35.86143	10.55500	36.18139					0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.37000	105.16077	7.32000	105.16958					0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	101.37798		101.35747					0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	101.14067		101.11776					0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.75000	106.65449	7.75000	106.63246					0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.54620		101.52592					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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.91020			100.89023			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	102.50313			102.48329			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	101.40341			101.37996			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	101.22601			101.20349			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.21344			100.19063			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	91.77689			91.75842			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.18164			100.15988			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	100.98299			100.96134			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.90483			100.88302			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	88.07664			88.05753			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	101.55033			101.53126			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.58012			100.55748			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	99.78123			99.76056			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	99.79303			99.77344			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	102.12691			102.10641			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	99.80025			99.78131			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	99.78759			99.76832			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	99.78774			99.76848			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.80030			100.77994			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	99.75548			99.73331			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN83	On 20/03/2024	Spot Bond	9.82500	110.09570		9.72500	110.70042			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	99.75699			99.73496			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.86000	108.88031		9.76000	109.49956			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	99.75548			99.73331			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	99.78008			99.76014			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	99.82000			99.80004			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	99.75309			99.73070			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	99.75009			99.72743			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.51000	101.76904		8.46000	101.79452			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	101.12625			101.10158			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	102.08394			102.06154			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.74500	108.96928		9.66000	109.48076			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	104.86636			104.84306			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	101.12445			101.10435			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.77500	115.20423		11.69000	115.46292			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.27636			110.26462			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.64808			100.62203			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.18000	167.71189		2.18000	167.68664			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.41500	105.48660		8.33000	105.86182			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.01693			100.00004			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.04500	106.69636		8.96000	107.06055			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.40209			100.38102			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.55846			100.53899			0.00	2,000,000,000	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.38050			100.36052			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.39404			100.37338			0.00	2,000,000,000	1,000,000,000.00
NQ1A18	On 22/05/2049	Spot Bond		0.00000	100.38594			100.36569			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.24500	108.16684		9.16000	108.62818			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.39410			100.37344			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.40214			100.38107			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond		0.00000	100.39674			100.37595			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.44500	106.65263		9.36000	107.01148			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.41301			100.39141			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.40753			100.38620			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond		0.00000	100.41024			100.38877			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.50969			100.48321			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.47696			100.45213			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.41832			100.39645			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.22500	117.52302		8.14000	117.82193			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond		8.88500	123.63624		8.78500	124.25112			0.00	0	3,815,500,000.00
NRA023	On 31/05/2023	Spot Bond		2.07500	173.11306		2.07500	173.08749			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.45000	125.07052		9.33000	126.11987			0.00	0	4,520,000,000.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.88689			100.86506			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.82207			100.80118			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	101.45652			101.43725			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	101.65581			101.63471			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.07665			100.05519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC18	On 27/02/2019	Spot Bond		0.00000	100.30874			100.28695			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.33288			100.30783			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.41095			100.38105			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	16.16573	100.00000	16.12657				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	42.03849	100.00000	41.93665				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		7.32000	105.02300	7.27000	105.05640			438,030,996,000.00	59,840,300	4,059,840,300.00	
OTCA2U	On 31/07/2016	Spot Bond		100.00000	23.22049	100.00000	23.16424				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	65.16043	100.00000	65.00257				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.60547		100.58541				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.91198		100.89270				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	100.18675		100.16802				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.00752		100.03518				0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond		0.00000	100.64451		100.62709				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	101.61490		101.59413				0.00	2,000,000,000	2,000,000,000.00
PPC002	On 31/12/2018	Spot Bond		0.00000	101.99771		101.97682				0.00	0	2,000,000,000.00
PPC003	On 31/10/2019	Spot Bond		0.00000	101.42634		101.40548				0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond		9.32500	104.35997	9.23500	104.78887				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.84747		100.82748				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.87188		100.85134				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.88286		100.86208				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.90726		100.88593				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	101.01211		100.98842				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	101.03647		101.01224				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PTH01		On 30/04/2016	Spot Bond	0.00000	100.90760			100.88467			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	5.95000	99.93483		5.95000	99.91856			465,855,289,270,000.00	78,295,006,600	32,966,669,900.00
R009P		On 15/09/2014	Spot Bond	6.23500	99.93172		6.15000	99.91582			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	7.90000	41.74221		7.80000	42.18877			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.62000	106.47748		6.50000	106.58029			0.00	0	5,000,000,000.00
R158		On 15/09/2015	Spot Bond	6.47000	106.62918		6.42000	106.66151			5,417,945,692,702,000.00	37,395,006,600	17,926,666,400.00
R158P		On 15/09/2015	Spot Bond	6.45000	93.78439		6.45000	93.76821			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.55000	112.75340		6.55000	112.73366			5,397,344,143,885,000.00	24,022,006,700	82,910,333,400.00
R159P		On 15/09/2016	Spot Bond	6.38000	88.13595		6.38000	88.12091			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.08000	120.95058		7.98000	121.79568			2,657,884,711,200,000.00	66,569,890,000	31,903,665,500.00
R187P		On 21/12/2026	Spot Bond	7.82000	38.99692		7.72000	39.45231			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.74000	36.48845		7.64000	36.95036			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.67000	286.00287		1.67000	285.96377			15,692,279,248,000.00	9,396,574,400	23,189,245,900.00
R201		On 21/12/2014	Spot Bond	5.86500	102.70813		5.78000	102.71590			7,292,156,256,000.00	1,243,334,400	73,800,000,000.00
R202		On 07/12/2033	Spot Bond	1.80000	230.49479		1.80000	230.46247			118,759,370,040,000.00	65,977,427,800	52,506,121,200.00
R2023		On 28/02/2023	Spot Bond	7.75000	100.23131		7.66500	100.73291			6,379,966,625,000,000.00	23,221,500,000	09,561,600,000.00
R203		On 15/09/2017	Spot Bond	6.82500	103.73183		6.74000	103.94663			3,519,442,972,500,000.00	15,669,300,000	74,888,300,000.00
R2030		On 31/01/2030	Spot Bond	8.50000	96.65034		8.39000	97.54101			1,383,970,000,000,000.00	62,820,000,000	36,938,384,000.00
R2032		On 31/03/2032	Spot Bond	8.67000	99.93635		8.56500	100.83167			726,108,165,000,000.00	83,749,500,000	05,412,000,000.00
R2037		On 31/01/2037	Spot Bond	8.77500	98.27850		8.67500	99.21549			236,925,000,000,000.00	27,000,000,000	70,241,500,000.00
R204		On 21/12/2018	Spot Bond	7.11500	104.98920		7.03000	105.28484			2,337,457,046,313,500.00	28,525,234,900	79,986,606,500.00
R2044		On 31/01/2044	Spot Bond	8.85000	99.94077		8.74000	101.06388			61,950,000,000,000.00	7,000,000,000	83,512,500,000.00
R2048		On 28/02/2048	Spot Bond	8.85000	99.19284		8.74000	100.34475			616,708,710,000,000.00	69,684,600,000	67,065,031,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Spot Bond	7.36500	100.62810		7.28000	100.97824			5,665,306,773,000,000.00	69,220,200,000	05,434,300,000.00
R208	On 31/03/2021	Spot Bond	7.52500	99.06729		7.43500	99.49647			5,413,403,152,945,000.00	48,292,777,800	18,836,707,700.00
R209	On 31/03/2036	Spot Bond	8.69000	79.20531		8.59000	79.98132			4,480,020,006,000,000.00	15,537,400,000	03,541,222,100.00
R210	On 31/03/2028	Spot Bond	1.71500	173.78102		1.70500	173.95552			2,048,322,255,000.00	1,194,357,000	25,022,369,900.00
R211	On 31/01/2017	Spot Bond	0.79000	131.04674		0.79000	131.03197			387,914,806,000.00	491,031,400	80,205,760,300.00
R212	On 31/01/2022	Spot Bond	1.57000	136.01843		1.57000	136.00022			66,004,489,948,000.00	42,041,076,400	76,668,190,000.00
R213	On 28/02/2031	Spot Bond	8.53500	86.76417		8.42000	87.65968			3,146,612,704,303,500.00	68,671,670,100	65,069,521,600.00
R214	On 28/02/2041	Spot Bond	8.77500	76.93754		8.67000	77.79362			1,543,970,025,000,000.00	75,951,000,000	92,357,042,100.00
R226C	On 15/09/2014	Spot Bond	5.83500	99.93610		5.75000	99.92129			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.61000	96.73234		6.61000	96.71524			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.45000	93.78439		6.45000	93.76821			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.37000	90.96080		6.37000	90.94530			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.38000	88.13595		6.38000	88.12091			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.87000	98.40166		5.78500	98.40909			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.52000	95.14338		6.52000	95.12670			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.39000	92.28780		6.39000	92.27194			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.37000	89.46129		6.37000	89.44596			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.43000	86.58525		6.43000	86.57028			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.80000	83.05834		6.71500	83.23311			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.85000	80.20008		6.76500	80.40173			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.12000	76.78405		7.03500	77.00789			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.10000	74.20576		7.01500	74.45271			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.08000	71.72791		6.99500	71.99622			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.07000	69.31086		6.98500	69.59874			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R337C	On 21/06/2020	Spot Bond		7.32500	65.99936		7.24000	66.29986			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.30500	63.74468		7.22000	64.06125			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.44500	60.93837		7.35500	61.28569			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.41500	58.87513		7.32500	59.23649			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.38500	56.89822		7.29500	57.27240			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.35500	55.00362		7.26500	55.38948			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.31500	53.23256		7.22500	53.62941			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.27500	51.53844		7.18500	51.94535			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.02000	46.36062		7.92000	46.78859			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.98000	44.74975		7.88000	45.18471			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.94000	43.21150		7.84000	43.65263			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.90000	41.74221		7.80000	42.18877			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.86000	40.33844		7.76000	40.78973			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.82000	38.99692		7.72000	39.45231			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.78000	37.71456		7.68000	38.17348			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.74000	36.48845		7.64000	36.95036			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	101.48916			101.46205			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.40618			100.38118			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	101.50119			101.47438			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	101.34383			101.31835			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	16.69723		100.00000	16.65677			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	9.67398		100.00000	9.65054			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	20.97072		100.00000	20.91993			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.81237			101.79252			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	99.99995			99.98041			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.50518			102.26721			0.00	2,000,000,000	1,000,000,000.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	101.39599			101.37710			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	100.41721			100.39982			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	101.11725			101.09598			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.85071			100.83035			0.00	0	10,000,000.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.12068			101.09944			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.75846			100.73653			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.03820			100.01911			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	101.22582			101.20698			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	101.04827			101.02713			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.28581			100.26413			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.01432			100.03959			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	100.67313			100.64323			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	102.23541			102.20303			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	101.35778			101.32399			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	101.21841			101.18801			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	101.21841			101.18801			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	102.24552			102.21397			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	102.50445			102.46940			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	88.79253			88.74266			0.00	0	2,500,000,000.00
RP018	On 12/02/2020	Spot Bond	12.35000	103.34977		12.35000	103.31612			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.08019		100.00000	14.04608			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	101.27098			101.24789			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	101.15420			101.13100			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	99.91171			99.88936			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.62189			100.59873			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	101.67486			101.65227			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	3.61463		100.00000	3.60578			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	15.75188		100.00000	15.71372			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	36.28202		100.00000	36.19413			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.20609		100.00000	13.17410			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	23.18052		100.00000	23.12436			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	105.11070			105.06399			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	78.49707			78.38714			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.82500	109.51965		8.73500	109.95473			0.00	0	782,000,000.00
RW23	On 10/12/2023	Spot Bond		9.00000	105.54607		8.91500	106.05976			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.68500	106.85216		9.57000	107.73685			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	97.77976			97.85676			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.75000	109.31410		7.75000	109.29152			0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.38360			100.35998			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.87500	104.82455		8.79000	105.03728			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond		0.00000	102.14343			102.12255			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	101.27102			101.25205			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK17	On 30/07/2024	Spot Bond	0.00000		100.94163			100.91844			0.00	0	150,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		101.09829			101.07478			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		101.07862			101.05551			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.12000		104.54567	7.07000		104.56018			0.00	0	1,070,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.61500		102.87223	8.53000		103.10530			0.00	0	2,367,500,000.00
SBN27	On 15/09/2015	Spot Bond	7.93000		105.16647	7.88000		105.19397			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.94000		105.15656	7.82000		105.25367			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.72000		105.37497	7.67000		105.40315			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.22500		99.97766	8.14000		100.17901			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.86500		105.23094	7.81500		105.25865			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.91000		105.18630	7.91000		105.16413			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		99.92398			99.90472			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		101.97245			101.94674			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		101.45180			101.42852			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.87500		106.89499	7.79000		107.10212			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		101.55646			101.53717			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		101.60118			101.58033			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		105.63032			105.61991			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.67500		109.79373	8.58500		110.24596			0.00	0	500,000,000.00
SBS20	On 15/05/2026	Spot Bond	9.73000		105.42679	9.63000		106.10271			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.60324			100.57974			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.73900			100.72005			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.58811			100.56703			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		102.78891			102.77209			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS25	On 24/05/2019	Spot Bond		8.21500	105.14218		8.13000	105.45129			0.00	0	1,240,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	13.58132		100.00000	13.55142			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.29000	105.79874		9.20500	106.31965			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	101.09867			101.07949			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		8.80000	101.71749		8.71500	102.01809			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		8.78000	98.21802		8.68000	98.90061			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	99.98193			99.96378			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.73000	102.80079		9.63000	103.50196			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.22500	99.50603		9.13500	99.93875			0.00	0	110,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.60000	108.40649		7.60000	108.38452			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.20000	274.88922		2.20000	274.84767			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.43500	129.10600		1.43500	129.08918			0.00	0	5,009,400,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	107.05000			107.00000			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	101.16408			101.14416			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	16.61523		100.00000	16.57498			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		2.06000	127.25907		2.06000	127.24035			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.85377		6.50000	102.83580			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS01	On 15/12/2016	Spot Bond	0.00000	99.89344			99.87160			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	101.49978			101.47741			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	103.55431			103.53331			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.85500	101.49107		8.77000	101.67401			0.00	0	270,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.82222			100.80235			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	101.55691			101.53619			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	99.76749			101.58873			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	99.80261			101.44024			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	14.19180		100.00000	14.15742			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	99.98040			99.96077			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	56.86768		100.00000	56.69013			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	99.88133			99.86118			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	25.09454		100.00000	25.03375			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	28.28436		100.00000	28.19605			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	21.25840		100.00000	21.19203			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.16500	102.39523		9.08000	102.45622			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.64631			100.62340			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.71012			100.68509			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.80000	103.92922		7.80000	103.90761			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.71500	100.57777		8.63000	100.83273			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.17500	100.10880		8.09000	100.31061			0.00	0	1,920,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.42139			100.39999			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.68412			100.66390			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.42428			100.40275			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	100.87321			100.85110			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	7.92500	104.75232		7.84000	104.87290			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	101.18148			101.16115			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	101.42417			101.40449			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	101.12142			101.10035			0.00	40,000,000	40,000,000.00
SSA06		On 16/04/2020	Spot Bond	9.07500	98.86752		8.98500	99.22231			0.00	0	1,460,000,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.21746			100.19424			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	101.67947			101.65628			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	101.01558			100.99324			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.13300	91.45963		9.04300	91.84322			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.62500	93.78040		8.53500	94.17782			0.00	0	2,500,000,000.00
SSN006		On 21/12/2014	Spot Bond	7.11000	102.36112		7.02500	102.36541			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.62500	95.33784		8.54000	95.66201			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	99.85570			99.83464			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.00500	100.55628		7.92000	100.75969			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.43000	108.93327		2.42500	108.96669			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.06500	101.54161		7.98000	101.82251			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.42574			100.39864			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.50000	109.48002		9.40000	110.20804			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.17332			100.15248			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	99.86335			99.84336			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.76500	77.78210		9.65000	78.54240			97,650,000,000,000.00	10,000,000,000	5,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN024	On 21/01/2019	Spot Bond	0.00000	101.08209			101.06029			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.15622			100.13387			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	101.08523			101.06465			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000	99.91794			99.90153			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	0.00000	99.32484			99.30796			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	100.63630			100.53025			0.00	0	0.00
SY1139	On 11/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.98320			0.00	0	0.00
SY1140	On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1141	On 15/09/2014	Spot Bond	0.00000	99.93402			99.91752			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000	85.08159		100.00000	84.88372			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000	98.83111			98.81392			0.00	0	0.00
SY1144	On 22/09/2014	Spot Bond	0.00000	99.81226			99.79519			0.00	0	0.00
SY1146	On 16/09/2014	Spot Bond	0.00000	99.91449			99.89739			0.00	0	0.00
SY1147	On 22/09/2014	Spot Bond	0.00000	99.89689			99.87627			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000	99.50829			99.46359			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond	0.00000	99.89741			99.88031			0.00	0	0.00
SY1152	On 22/09/2014	Spot Bond	0.00000	99.81163			99.79450			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond	0.00000	98.72841			98.71123			0.00	0	0.00
SY1155	On 26/09/2014	Spot Bond	0.00000	99.74174			99.72452			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000	99.24146			99.19089			0.00	0	0.00
SY1157	On 29/09/2014	Spot Bond	0.00000	99.69009			99.67287			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000	98.60533			98.58812			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1159		On 29/09/2014	Spot Bond	0.00000	99.69012			99.67290			0.00	0	0.00
SY1160		On 06/10/2014	Spot Bond	0.00000	99.56851			99.55125			0.00	0	0.00
SY1161		On 09/10/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
SY1162		On 09/12/2014	Spot Bond	100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
SY1163		On 10/10/2014	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
SY1164		On 10/12/2014	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
SY1165		On 29/09/2014	Spot Bond	100.00000	95.30026		100.00000	100.00000			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.93000	104.92160		6.88000	104.95410			0.00	0	280,000,000.00
SZ25		On 30/09/2025	Spot Bond	8.69000	106.19785		8.59000	106.88829			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	90.53048		100.00000	90.30968			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	38.58389		100.00000	38.49041			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	101.01266			100.99331			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.69328			100.67371			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.17423			100.15328			0.00	0	0.00
TFS121		On 20/02/2015	Spot Bond	0.00000	100.37439			100.35665			0.00	0	0.00
TFS122		On 20/03/2017	Spot Bond	0.00000	99.80564			99.78718			0.00	0	0.00
TFS123		On 20/03/2019	Spot Bond	0.00000	99.79532			99.77592			0.00	0	0.00
TFS125		On 23/10/2014	Spot Bond	0.00000	99.26354			99.24600			0.00	0	0.00
TFS126		On 21/11/2014	Spot Bond	0.00000	98.75570			98.73818			0.00	0	0.00
TFS127		On 04/12/2014	Spot Bond	0.00000	98.56406			98.54696			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.82257			100.80310			0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	7.80000	102.59276		7.80000	102.57144			0.00	0	0.00
TH10A1		On 18/10/2038	Spot Bond	0.00000	101.07397			101.05341			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A2	On 18/10/2038	Spot Bond	0.00000	101.10363			101.08253			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	101.15453		7.83000	101.13342			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	101.05765			101.03740			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	101.09473			101.07379			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	101.10771			101.08578			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	101.05765			101.03740			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	101.09473			101.07379			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	101.05694		7.16000	101.03763			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	101.16737			101.14508			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	101.16144			101.13926			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	101.30354			101.27871			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	101.28431			101.25984			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	101.86317			101.82786			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	101.79713			101.76306			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	101.05616			101.03594			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	101.10363			101.08253			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	101.23824		8.73000	101.21475			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	101.05171			101.03157			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	101.09473			101.07379			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.58500	99.92184		8.50000	100.17182			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	101.04281			101.02283			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	101.09473			101.07379			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	101.17033			101.14799			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	101.15404			101.13199			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11B3	On 18/07/2041	Spot Bond		0.00000	101.14811			101.12617			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	101.30058			101.27581			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	101.29467			101.27000			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	101.24289			101.21919			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	101.76042			101.72704			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	101.76630			101.73281			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	101.73691			101.70397			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	101.10990			101.08876			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.60150		101.06155	6.58536			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	101.05171			101.03157			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	101.17664			101.15770			0.00	4,000,000,000	2,000,000,000.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	101.18515			101.16252			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	101.24436			101.22064			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	101.86904			101.83361			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	101.42678			101.40705			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	101.08747			101.06674			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	101.10242			101.08142			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	101.08747			101.06674			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	101.10242			101.08142			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	101.10990			101.08876			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	101.07849			101.05793			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	101.10242			101.08142			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	101.18465			101.16214			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B2	On 18/07/2039	Spot Bond		0.00000	101.18465			101.16214			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	101.18465			101.16214			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	101.30417			101.27946			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	101.33403			101.30877			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	101.29670			101.27213			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	101.89284			101.85725			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	101.93001			101.89374			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	101.91515			101.87914			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.37000	107.11297		7.32000	107.12312			0.00	0	1,270,000,000.00
TL20	On 22/02/2020	Spot Bond		9.36500	89.33638		9.28000	89.63397			46,825,000,000,000.00	5,000,000,000	5,000,000,000.00
TN17	On 14/11/2017	Spot Bond		7.66500	107.38814		7.58000	107.60883			0.00	0	66,057,750,000.00
TN20	On 17/09/2020	Spot Bond		8.92500	107.04381		8.83500	107.45032			0.00	0	15,659,200,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	0.78288		100.00000	0.78044			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.07000	114.33532		8.98500	114.86736			0.00	0	6,680,000,000.00
TN25	On 19/08/2025	Spot Bond		9.42000	101.12081		9.32000	101.77501			0.00	0	16,500,000,000.00
TN27	On 14/11/2027	Spot Bond		9.48000	98.56652		9.38000	99.26659			11,376,000,000,000.00	1,200,000,000	2,902,100,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.50654			100.48928			0.00	0	100,000,000.00
TNF18	On 22/08/2018	Spot Bond		0.00000	101.48274			101.46358			0.00	0	1,500,000,000.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.54505			100.52372			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.55897			100.53712			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.56036			100.53846			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.62881			100.60435			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.77062			100.74088			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.54903			100.52715			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.40503			101.38452			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.25589			101.23378			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.28289			101.26036			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	101.11201			101.09292			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	101.18968			101.16934			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.30475		10.00000	100.27701			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.29716		9.75000	100.27010			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.29784		100.00000	10.27040			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	99.91915			99.89896			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	99.91423			99.89281			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	99.91150			99.88940			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	99.91095			99.88871			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	99.89564			99.86957			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	99.86175			99.82724			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	13.15238		100.00000	13.09454			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	99.66753			99.65170			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	98.99218			98.97618			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	98.78320			98.76739			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	97.80303			97.78651			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	97.18251			97.16334			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	96.30380			96.28902			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	96.73751			96.71887			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	99.88030			99.86320			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP163	On 19/03/2015	Spot Bond	0.00000	96.53642			96.51810			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	96.30022			96.28199			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	99.40456			99.38755			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	96.06683			96.04871			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	95.35700			95.33907			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	95.08186			95.06384			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	97.94490			97.92763			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	94.39569			94.37707			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	94.24016			94.22187			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	93.92765			93.90920			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	93.59327			93.57459			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	93.31054			93.29180			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.88530		100.00000	12.85408			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	82.05382		100.00000	81.70466			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000	100.88728			100.87021			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000	100.87021			100.85315			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000	100.83877			100.82165			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000	100.82297			100.80582			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000	100.77030			100.75318			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000	100.47631			100.45867			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000	100.40486			100.38726			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000	100.36931			100.35173			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000	100.93409			100.91502			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000	100.41246			100.39282			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCM12	On 17/10/2014	Spot Bond	0.00000	100.85085			100.83349			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000	100.37219			100.35447			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.92500	108.84930		8.83500	109.28356			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	101.32148			101.30285			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	101.29053			101.27106			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.66862			100.64769			0.00	4,000,000,000	2,000,000,000.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.69058			100.66899			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.69156			100.66995			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	101.42003			101.39877			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	101.45996			101.43815			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.94000	112.36411		6.94000	112.34329			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.28000	240.09708		1.28000	240.06686			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.79000	104.08513		6.74000	104.10115			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.32500	106.62570		7.24000	106.81643			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.67000	107.74917		7.58500	108.06957			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.99000	107.13138		7.90500	107.50448			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.06500	107.34478		7.97500	107.79668			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.42000	95.06057		6.37000	95.08129			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.35000	93.33237		6.30000	93.36649			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.88000	98.72763		5.79500	98.73031			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.42000	95.04425		6.37000	95.06509			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	7.06000	70.43396		6.97500	70.71358			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	46.43069		100.00000	46.34260			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	24.57635		100.00000	24.52972			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>69,986,352,292,903,000.00</b>	<b>8,022,842,500</b>	<b>55,809,582,700.00</b>
<b>Grand Total:</b>										<b>69,986,353,922,167,500.00</b>	<b>8,022,933,097</b>	<b>55,813,359,673.00</b>